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SAN FRANCISCO OFFICE OF THE TREASURER

SAN FRANCISCO

INVESTMENT REPORTS

INVE

2002

SAN FRANCISCO OFFICE OF THE TREASURER

INVESTMENT REPORTS

2005

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



DOCUMENTS DEPT.

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

FEB 13 2002

February 8, 2002

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PUBLIC LIBRARY

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past seven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 83,585,013	Earned Interest Yield	
Total Net Earnings	\$ 76,356,369	Pooled Funds	4.783%
Average Age of Portfolio	296 Days	All Funds	4.516%

Total cost of the securities on hand on January 31, 2002 was \$2,953,560,714 with a market value of \$2,996,113,939 plus fixed assets accrued earnings of \$23,191,879.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of January 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on January 31, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of January 2002.

Very truly yours,



Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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(415) 554-4478

CITY/COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
1/01/02 THROUGH 1/31/02

ALL FUNDS

PAGE: 1
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	----- GOV'T SECURITIES -----	----- TIME DEPOSITS -----	
	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,908,865.71	94.17	N/A 8,908,959.88
TOTAL NET EARNINGS THIS PERIOD:	9,514,584.97	291.91	N/A 9,514,876.88
AVERAGE DAILY PORTFOLIO BALANCE:	2,940,526,728.01	100,000.00	N/A 2,940,626,728.01
EARNED INCOME YIELD THIS PERIOD:	3.810	3.437	N/A 3.810
END OF PERIOD PORTFOLIO BALANCE:	2,953,460,714.39	100,000.00	N/A 2,953,560,714.39
CURRENT AMORTIZED BOOK VALUE:	2,956,912,127.46	100,000.00	N/A 2,957,012,127.46
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.354	3.437	N/A 3.354
WEIGHTED AVERAGE DAYS TO MATURITY:	296.40	202.00	N/A N/A
WEIGHTED AVERAGE DAYS TO CALL:	296.40	202.00	N/A N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:			3.810

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SUMMARY DESCRIPTION									
		CUPN	TRNG	BOOK		PAR VALUE		BOOK VALUE	
		RATE	YIELD	PRICE		SHARES			
(Investment Type) 11	TREASURY BILLS	1.996	2.012	99.336		693,522,000.00		688,920,027.28	
(Investment Type) 12	TREASURY NOTES	4.360	4.633	99.221		1,078,005,000.00		1,069,611,489.11	
(Investment Type) 22	FEDERAL HOME LOAN BANK	4.000	4.026	99.975		25,000,000.00		24,993,750.00	
(Investment Type) 23	FEDERAL NATIONAL MORTGAGE ASSN.	4.700	4.700	100.000		34,000,000.00		34,000,000.00	
(Investment Type) 41	FNMA DISCOUNT NOTES	2.103	2.137	98.585		272,000,000.00		268,152,004.44	
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	1.926	1.957	98.457		11,000,000.00		10,830,257.78	
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	1.871	1.889	99.073		151,584,000.00		150,178,680.90	
(Investment Type) 44	FMC DISCOUNT NOTES	2.480	2.535	98.083		308,770,000.00		302,850,282.66	
(Investment Type) 81	COMMERCIAL PAPER DISC	1.760	1.763	99.848		50,000,000.00		49,924,222.22	
(Investment Type) 91	NEGOTIABLE C.D.'S	4.170	4.170	100.000		354,000,000.00		354,000,000.00	
(Investment Type) 1010	PUBLIC TIME DEPOSIT	3.390	3.390	100.000		100,000.00		100,000.00	
	REPORT TOTALS	3.210	3.322	99.180		2,977,981,000.00		2,953,560,714.39	
	ASSETS								
	FIXED								

DOCUMENTS DEPT.
FEB 13 2002
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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR PRICE SOURCE	INT UNREALIZED GAIN LOSS
A 39036	UNITED STATES TREAS BILLS 11/07/01 02/07/02	912795JF9	19	100	1.8350	50,000,000.00	49,984,375.00	219,180.55	
A 39110	UNITED STATES TREAS BILLS 01/23/02 02/07/02	912795JF9	19	858	1.6300	25,000,000.00	24,968,570.00	-333.33	
A 39062	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795JG7	19	9531	1.6311	24,983,020.83	24,968,500.00	-1,020.83	
A 39064	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795JG7	19	9531	1.6300	25,000,000.00	24,984,375.00	12,541.67	
A 39067	UNITED STATES TREAS BILLS 09/10/01 02/14/02	912795JG7	19	9531	1.6300	25,000,000.00	24,984,375.00	12,541.67	
A 39113	UNITED STATES TREAS BILLS 01/25/02 02/21/02	912795JH5	19	931	1.6420	18,000,000.00	17,983,125.00	-75.00	
A 39117	UNITED STATES TREAS BILLS 01/31/02 02/28/02	912795HJ3	19	100	1.6650	50,000,000.00	49,937,500.00	-62.50	
A 39118	UNITED STATES TREAS BILLS 01/31/02 02/28/02	912795HJ3	19	100	1.6650	50,000,000.00	49,937,500.00	-62.50	
A 39119	UNITED STATES TREAS BILLS 01/31/02 02/28/02	912795HJ3	19	100	1.6650	50,000,000.00	49,937,500.00	-62.50	
A 39063	UNITED STATES TREAS BILLS 09/10/01 03/07/02	912795JJI	19	923	1.1250	10,000,000.00	9,984,375.00	-62.50	
A 39068	UNITED STATES TREAS BILLS 09/10/01 03/07/02	912795JJI	19	923	1.1250	10,000,000.00	9,847,500.00	13,888.89	
A 39111	UNITED STATES TREAS BILLS 01/23/02 03/07/02	912795JJI	19	924	1.6350	10,000,000.00	9,847,500.00	149,760.00	
A 39070	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795JKB	19	919	1.6362	9,980,470.83	9,984,375.00	-183.33	
A 39071	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795JKB	19	900	1.1700	5,000,000.00	4,998,125.00	1,678.33	
A 39072	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795JKB	19	906	1.1700	4,921,133.33	4,990,625.00	8,391.67	
A 39112	UNITED STATES TREAS BILLS 01/23/02 03/14/02	912795JKB	19	931	1.6350	14,000,000.00	13,973,750.00	6,713.33	
A 39114	UNITED STATES TREAS BILLS 01/25/02 03/14/02	912795JKB	19	9904	1.6387	12,000,000.00	11,977,500.00	-180.83	
A 39122	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	1	1.6400	14,000,000.00	13,965,000.00	-86.67	
A 39123	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	892	1.6400	12,000,000.00	11,970,000.00	78.21	
A 39124	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	859	1.6400	10,000,000.00	9,750,000.00	66.35	
A 39125	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	907	1.6400	9,974,489.00	9,975,000.00	55.45	
A 39126	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	924	1.6400	3,000,000.00	2,992,500.00	22.22	
A 39127	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	856	1.6400	2,000,000.00	1,995,000.00	16.66	
A 39128	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	879	1.6400	2,000,000.00	1,995,000.00	11.11	
A 39129	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795JMA	19	879	1.6400	2,000,000.00	1,995,000.00	11.11	

[illegible]

INVESTMENTS OUTSTANDING AS OF 01/31/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	PROF SAFE	PRN YTM	RATE R	PAR/SHARES BOOK	MARKET PRICE	CURR ACQ PRICE	INT SOURCE	UNREALIZED GAIN	UNREALIZED LOSS
A 39054	UNITED STATES TREAS BILLS 11/13/01 05/09/02	912795079	19	9904	1.7700	478,000.00	99.5312500000	475,759.38	1,856.50	SUNRGD	10.38	
A 39108	UNITED STATES TREAS BILLS 01/08/02 07/05/02	912795K03	19	858	1.7500	5,000,892.50	99.4960193750	5,833.33	5,833.33	SUNRGD		
A 39109	UNITED STATES TREAS BILLS 01/09/02 07/05/02	912795K03	19	100	1.7653	4,936,736.11	99.2187500000	11,906.67	13,186.67	SUNRGD	-1,631.94	
A 39121	UNITED STATES TREAS BILLS 01/31/02 08/01/02	912795K04	19	858	1.7850	30,000,000.00	99.2187500000	29,718,750.00	1,487.50	SUNRGD	-5,456.67	
SUBTOTAL	(Investment Type) 11 TREASURY BILLS 23.09% (M)				1.9964	693,522,000.00	99.0625000000	691,783,615.64	2,717,301.52		169,188.78	
					2.0118	688,920,027.28	99.7493400000		-22,901.94			
A 35724	T NOTE (99.16) 04/30/97 04/30/02	9128272S0	19	1	6.6250	10,000,000.00	10.115,625.00	170,200.28	169,025.00			
A 38374	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.7500	9,946,600.00	101.1562500000	138,121.55	587,890.62			
A 38375	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.5248	24,873,046.88	101.8437500000	138,121.55	587,890.62			
A 38376	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.5200	25,000,000.00	101.8437500000	138,121.55	587,890.62			
A 36594	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	6.2500	25,000,000.00	101.8437500000	138,121.55	587,890.62			
A 36595	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	8,650,000.00	103.5000000000	162,068.68	346,017.50			
A 36596	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	3052	5.5000	150,000.00	103.5000000000	2,810.44	5,992.50			
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	3051	5.5000	149,257.50	103.5000000000	19,736.26	39,500.00			
A 38856	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	1	3.8750	10,000,000.00	10.111,875.00	249,218.75				
A 38858	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	1	3.8750	9,922,656.25	101.7187500000	34,254.14	250,000.00			
A 38861	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	100	4.2877	9,921,875.00	101.7187500000	250,000.00				
A 38864	T NOTE (99.133) 07/09/01 06/30/03	9128276Z0	19	100	4.2877	9,921,875.00	101.7187500000	34,254.14	250,000.00			
A 38866	T NOTE (99.133) 07/09/01 06/30/03	9128276Z0	19	100	4.1866	14,912,109.38	101.7187500000	345,703.12	459,375.00			
A 33942	T NOTE (88.20) 09/27/94 08/15/03	9128274U3	19	100	4.2500	15,000,000.00	102.2187500000	137,361.88	964,453.12			
A 38616	T NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	100	4.2500	14,368,359.38	102.2187500000	183,149.17	501,562.50			
A 38792	T NOTE (99.23) 04/11/01 11/15/03	9128274U3	19	100	4.3676	19,942,187.50	102.2187500000	457,872.93	1,371,093.75			
A 38822	T NOTE (99.16) 05/15/01 11/15/03	9128274U3	19	100	4.4736	49,738,281.25	102.2187500000					

(REMARK)

INVESTMENTS OUTSTANDING AS OF 01/31/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CEN SAFE	YTM FR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACQR PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38823	T NOTE (99,15) 05/15/01 11/15/03	912827403	19	100	4.2500	25,000,000.00	25,554,687.50	228,936.46	669,453.12
A 38824	T NOTE (99,15) 05/16/01 11/15/03	912827403	45	000	4.4803	24,865,224.38	102,218750000	SUNGDARD	551,562.50
A 38825	T NOTE (99,11) 05/18/01 11/15/03	912827403	17	100	4.2500	20,000,000.00	20,443,750.00	183,149.17	575,000.00
A 38826	T NOTE (99,13) 05/23/01 11/15/03	912827403	40	000	4.5313	19,868,750.00	20,218750000	SUNGDARD	846,093.75
A 38827	T NOTE (99,13) 05/23/01 11/15/03	912827403	19	100	4.5089	30,000,000.00	30,665,625.00	274,723.76	423,046.87
A 38828	T NOTE (99,13) 05/23/01 11/15/03	912827403	19	100	4.5089	15,000,000.00	15,332,812.50	137,361.88	421,875.00
A 38829	T NOTE (99,13) 05/23/01 11/15/03	912827403	87	000	4.5089	14,909,765.63	15,332,812.50	137,361.88	428,906.25
A 38830	T NOTE (99,13) 05/23/01 11/15/03	912827403	19	100	4.5055	14,910,937.50	15,332,812.50	137,361.88	564,375.00
A 38831	T NOTE (99,12) 05/23/01 11/15/03	912827403	89	000	4.5256	15,000,000.00	15,332,812.50	137,361.88	393,750.00
A 38832	T NOTE (99,10) 05/25/01 11/15/03	912827403	19	100	4.2500	20,000,000.00	20,443,750.00	183,149.17	116,937.50
A 38841	T NOTE (99,20) 06/04/01 11/15/03	912827403	45	000	4.5533	19,859,375.00	102,218750000	SUNGDARD	649,414.06
A 38843	T NOTE (99,20) 06/04/01 11/15/03	912827403	19	100	4.2500	15,000,000.00	15,332,812.50	137,361.88	119,437.50
A 39065	T NOTE (99,17) 11/30/01 11/30/03	912827761	87	000	4.4142	24,905,273.44	25,000,000.00	129,807.69	101,437.50
A 39069	T NOTE (99,17) 11/30/01 11/30/03	912827761	45	000	3.2597	24,875,250.00	24,992,187.50	129,807.69	124,187.50
A 39070	T NOTE (99,19) 11/30/01 11/30/03	912827761	40	000	3.2650	24,872,750.00	24,992,187.50	129,807.69	105,187.50
A 39071	T NOTE (99,16) 11/30/01 11/30/03	912827761	87	000	3.2274	24,890,750.00	24,992,187.50	129,807.69	69,975.00
A 39072	T NOTE (99,18) 11/30/01 11/30/03	912827761	87	000	3.2749	24,868,000.00	25,000,000.00	129,807.69	69,975.00
A 39101	T NOTE (99,26) 12/31/01 12/31/03	912827769	19	100	3.3352	24,887,000.00	24,992,187.50	129,807.69	69,975.00
A 39102	T NOTE (99,28) 12/31/01 12/31/03	912827769	45	000	3.3302	14,976,900.00	15,046,875.00	43,093.92	69,975.00
A 39105	T NOTE (99,28) 12/31/01 12/31/03	912827769	19	100	3.3302	14,976,900.00	15,046,875.00	43,093.92	69,975.00
A 39135	T NOTE (99,24) 01/31/02 01/31/04	912827762	89	000	3.3302	14,976,900.00	15,046,875.00	43,093.92	69,975.00
A 39136	T NOTE (99,24) 01/31/02 01/31/04	912827762	40	000	3.3381	24,933,593.75	24,992,187.50	2,071.82	-11,718.75
A 39137	T NOTE (99,24) 01/31/02 01/31/04	912827762	19	100	3.3381	24,933,593.75	24,992,187.50	2,071.82	-11,718.75
A 37378	T NOTE (99,22) 02/16/99 02/15/04	9128275A6	89	000	3.1381	24,933,593.75	24,992,187.50	2,071.82	-11,718.75
A 37379	T NOTE (99,12) 02/16/99 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,473,437.50	329,144.02	567,187.50
A 38473	T NOTE (95,27) 06/15/00 02/15/04	9128275A6	74	000	4.7500	15,000,000.00	15,473,437.50	329,144.02	1,099,218.75

INVESTMENTS OUTSTANDING AS OF 01/31/02

MAJOR SORT KEY IS ICC#

(REFMT)		INVESTMENTS OUTSTANDING AS OF 01/31/02									
INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	KEY RATE YTM TR	PAR/SHARES BOOK	MARKET PRICE MARKET VALUE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN INT UNREALIZED LOSS		
A 38474	T NOTE (95, 27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,473,437.50	329,144.02	1,099,218.75		
A 38476	T NOTE (95, 27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,473,437.50	329,144.02	1,099,218.75		
A 38477	T NOTE (95, 18) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,473,437.50	329,144.02	1,141,406.25		
A 38708	T NOTE (99, 11) 02/16/01 02/15/04	9128275A6	19	100	4.7500	30,000,000.00	30,946,875.00	658,288.04	1,148,437.50		
A 38718	T NOTE (99, 26) 02/23/01 02/15/04	9128275A6	19	100	4.7500	18,000,000.00	18,566,125.00	394,972.83	604,687.50		
A 38764	T NOTE (100, 21) 03/29/01 02/15/04	9128275A6	19	100	4.8236	17,963,437.50	10,315,625.00	219,429.35	253,125.00		
A 38797	T NOTE (100, 22) 04/16/01 02/15/04	9128275A6	19	100	4.7500	10,062,500.00	10,315,625.00	219,429.35	246,875.00		
A 38799	T NOTE (100, 20) 04/16/01 02/15/04	9128275A6	19	100	4.7500	10,068,750.00	10,315,625.00	219,429.35	256,250.00		
A 38803	T NOTE (100, 12) 04/17/01 02/15/04	9128275A6	19	100	4.5222	10,059,375.00	10,315,625.00	548,573.37	699,218.75		
A 38805	T NOTE (100, 14) 05/01/01 02/15/04	9128275A6	19	100	4.6109	25,089,843.75	25,789,062.50	548,573.37	677,734.37		
A 38806	T NOTE (100, 14) 05/01/01 02/15/04	9128275A6	19	100	4.5758	25,111,328.13	25,789,062.50	548,573.37	683,593.75		
A 38807	T NOTE (100, 14) 05/01/01 02/15/04	9128275A6	19	100	4.5848	25,105,468.75	25,789,062.50	548,573.37	681,640.62		
A 37949	T NOTE (99, 17) 11/15/99 05/15/04	9128275F5	19	100	4.5818	20,000,000.00	20,850,000.00	226,243.09	1,343,750.00		
A 38273	T NOTE (99, 22) 05/10/00 05/15/04	9128275F5	19	100	5.8824	19,506,250.00	10,425,000.00	113,121.55	957,812.50		
A 38274	T NOTE (99, 22) 05/10/00 05/15/04	9128275F5	19	100	6.7885	9,467,187.50	10,425,000.00	113,121.55	959,375.00		
A 38275	T NOTE (99, 22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	10,000,000.00	10,425,000.00	113,121.55	957,812.50		
A 38276	T NOTE (99, 22) 05/10/00 05/15/04	9128275F5	19	100	5.2500	20,000,000.00	20,850,000.00	226,243.09	1,915,625.00		
A 38810	T NOTE (101, 30) 05/02/01 05/15/04	9128275F5	19	100	6.7885	18,934,375.00	104,250,000.00	565,607.73	1,164,062.50		
SUBTOTAL (Investment Type) 12 TREASURY NOTES		36,748 (M)	4,3601	1078005000.00	1100720225.00	11,627,288.74	31,143,892.14				
					4.6335	1069611489.11	-35,156.25				
A 38842	FEDERAL HOME LOAN BANK 06/05/01 06/05/02	313MEUL3	19	100	4.0000	25,000,000.00	25,179,687.50	155,555.56	185,937.50		
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA		.848 (M)	4,0258	24,993,750.00	25,179,687.50	155,555.56	185,937.50				
					4.0258	24,993,750.00					

(REMARK)

INVESTMENTS OUTSTANDING AS OF 01/31/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	PAR/SHARES	MARKET PRICE	CURR ACCR INT	UNREALIZED GAIN
NUMBER			RISK	SAFE	YTM FR	BOOK	PRICE	PRICE SOURCE	LOSS
A 38844	FEDERAL NATL MTG ASSN 06/05/01 05/23/03	31359MFL1	19	100	4.7000	20,000,000.00	20,169,750.00	177,555.56	169,750.00
A 38845	FEDERAL NATL MTG ASSN 06/05/01 05/23/03	31359MFL1	45	000	4.7000	20,000,000.00	100,843750000	SUNGD	
			19	100	4.7000	14,000,000.00	14,118,125.00	124,288.89	118,125.00
			45	000	4.7000	14,000,000.00	100,843750000	SUNGD	
SUBTOTAL	(Investment Type) 23 FEDERAL NATIONAL 1.14% (M)				4.7000	34,000,000.00	34,286,875.00	301,844.45	286,875.00
						100,843750000			
A 38787	FEDERAL DISCOUNT NOTES 04/09/01 02/08/02	313589SV6	19	876	4.1300	6,000,000.00	5,997,981.67	205,123.34	2,800.00
A 38729	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	918	4.5200	5,190,058.33	99,966581111	SUNGD	
A 38730	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	907	4.7278	2,000,000.00	1,997,981.67	82,615.56	3,255.00
A 38731	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	904	4.5200	2,000,000.00	1,997,981.67	82,615.56	3,255.00
A 38732	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	903	4.7278	2,000,000.00	1,997,981.67	82,615.56	3,255.00
A 38733	FEDERAL NATL MTG ASSN DISC N 03/09/01 02/22/02	313589TK9	19	877	4.5200	1,912,111.11	99,890833333	SUNGD	
A 39079	FEDERAL NATL MTG ASSN DISC N 12/06/01 03/20/02	313589TM3	19	928	1.7700	5,000,000.00	99,890833333	SUNGD	
A 38998	FEDERAL NATL MTG ASSN DISC N 10/04/01 04/04/02	313589VC4	19	100	2.2000	4,974,433.33	99,774138889	14,012.50	261.11
A 38975	FEDERAL DISCOUNT NOTES 09/25/01 04/11/02	313589VK6	19	9903	2.2447	20,000,000.00	19,940,411.11	146,666.66	16,188.89
A 39075	FEDERAL NATL MTG ASSN DISC N 12/04/01 05/23/02	313589XD0	19	100	2.4116	11,000,000.00	99,702055556	93,811.67	13,704.16
A 39089	FEDERAL NATL MTG ASSN DISC N 12/10/01 05/30/02	313589XL2	19	100	1.8256	16,000,000.00	99,668416667	SUNGD	
A 39090	FEDERAL NATL MTG ASSN DISC N 12/10/01 06/06/02	313589XT5	19	100	1.7500	35,000,000.00	15,914,160.00	47,462.22	3,453.34
A 38978	FEDERAL NATL MTG ASSN DISC N 10/02/01 07/15/02	313589ZJ5	19	859	2.3100	34,709,062.50	99,463000000	SUNGD	
A 38979	FEDERAL NATL MTG ASSN DISC N 10/02/01 07/15/02	313589ZJ5	19	000	2.3532	50,000,000.00	99,463000000	90,173.61	1,147.22
A 39074	FEDERAL NATL MTG ASSN DISC N 12/03/01 07/16/02	313589ZK2	19	9931	1.8500	49,557,472.22	99,429666667	SUNGD	
A 38995	FEDERAL NATL MTG ASSN DISC N 10/03/01 07/25/02	313589ZU0	19	100	2.2004	10,400,000.00	99,696,180.56	131,763.89	6,944.45
A 39091	FEDERAL NATL MTG ASSN DISC N 12/13/01 11/29/02	313589X39	19	100	2.0000	25,000,000.00	99,392611111	81,414.67	25,583.99
			87	000	2.0398	24,512,500.00	99,193666667	SUNGD	
			000	000		9,620,000.00	99,522,592.00	75,152.00	23,616.00
						35,000,000.00	99,193666667	SUNGD	
						34,595,312.50	99,189750000	107,916.67	12,833.33
						39,657,800.00	99,657,800.00	295,777.78	83,133.33
						25,000,000.00	99,144800000	SUNGD	
						24,583,937.50	98,343750000	69,444.44	3,993.06
								SUNGD	
SUBTOTAL	(Investment Type) 41 FINMA DISCOUNT NO 9.01% (M)				2.1030	272,000,000.00	270,090,800.28	1,730,489.46	208,306.38
					2.1374	268,152,000.44	99,298080000		

INVESTMENTS OUTSTANDING AS OF 01/31/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN
A 39028	FEDL FARM CRED BK CONS DISC 11/06/01 08/14/02	313313B80	19	100	1.9100	2,000,000.00	1,960,276.67	9,231.67	862.22
A 39076	FEDL FARM CRED BK CONS DISC 12/04/01 09/20/02	313313G51	40	000	1.9389	1,970,182.78	99,0138333333	SUNGRD	
			19	100	1.9300	9,000,000.00	8,894,317.50	28,467.50	5,775.00
			40	000	1.9605	8,860,075.00	98,8257500000	SUNGRD	
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC					-.36% (M)	11,000,000.00	10,874,594.17	37,699.17	6,637.22
					1.9566	10,830,257.78	98.8599470000		
A 39104	FEDL HOME LOAN BK CONS DISC 12/31/01 02/15/02	313385TC0	19	100	1.7100	35,000,000.00	34,976,588.89	53,200.00	-136.11
A 39099	FEDL HOME LOAN BK CONS DISC 12/28/01 03/20/02	313385UM6	40	000	1.7137	34,923,525.00	99,9331111111	SUNGRD	
A 39029	FEDL HOME LOAN BK CONS DISC 11/06/01 03/27/02	313385U08	19	859	1.7200	7,584,287.57	7,566,969.71	12,662.13	.01
A 38991	FEDL HOME LOAN BK CONS DISC 10/03/01 04/01/02	313385U27	40	000	1.7268	7,554,287.57	99,7754444444	SUNGRD	
A 38992	FEDL HOME LOAN BK CONS DISC 10/03/01 04/01/02	313385U27	19	9906	1.9200	4,000,000.00	3,989,680.00	18,560.00	1,200.00
A 39081	FEDL HOME LOAN BK CONS DISC 12/06/01 04/03/02	313385V99	40	000	1.9345	3,969,920.00	99,7420000000	SUNGRD	
A 39037	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	19	9906	2.2600	10,000,000.00	9,971,811.11	75,961.11	8,850.00
A 39038	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	40	000	2.2858	9,887,000.00	99,7181111111	SUNGRD	
A 39093	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	19	924	2.2600	5,000,000.00	4,985,905.56	37,980.56	4,425.00
A 39082	FEDL HOME LOAN BK CONS DISC 12/06/01 05/02/02	313385V22	40	000	2.2858	4,943,500.00	99,7181111111	SUNGRD	
A 39093	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	19	917	1.7900	4,000,000.00	3,988,342.22	11,273.33	406.67
A 39038	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	40	000	1.7800	9,976,662.22	99,7085555556	SUNGRD	
A 39039	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	19	924	1.7900	4,000,000.00	3,987,004.44	17,104.45	528.88
A 39039	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	40	000	1.8038	3,969,371.10	99,6751111111	SUNGRD	
A 39082	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	19	9615	1.7900	10,000,000.00	9,967,511.11	42,761.11	1,322.22
A 39082	FEDL HOME LOAN BK CONS DISC 11/07/01 04/10/02	313385V22	40	000	1.8038	9,923,427.78	99,6751111111	SUNGRD	
A 39080	FEDL HOME LOAN BK CONS DISC 12/06/01 04/10/02	313385V22	19	803	1.7800	10,915,770.56	99,6751111111	SUNGRD	
A 39080	FEDL HOME LOAN BK CONS DISC 12/06/01 04/10/02	313385V22	40	000	1.7800	4,000,000.00	3,987,004.44	11,273.33	453.33
A 39040	FEDL HOME LOAN BK CONS DISC 12/06/01 05/02/02	313385V22	19	879	1.7911	3,975,277.78	99,6751111111	SUNGRD	
A 39040	FEDL HOME LOAN BK CONS DISC 12/06/01 05/02/02	313385V22	40	000	1.7900	2,000,000.00	1,991,350.00	5,668.33	300.00
A 39041	FEDL HOME LOAN BK CONS DISC 11/07/01 06/17/02	313385V22	19	887	1.8032	1,985,381.67	99,5675000000	SUNGRD	
A 39041	FEDL HOME LOAN BK CONS DISC 11/07/01 06/17/02	313385V22	40	000	1.8032	6,000,000.00	5,960,560.00	25,656.67	1,133.33
A 39041	FEDL HOME LOAN BK CONS DISC 11/07/01 06/17/02	313385V22	19	804	1.7900	5,933,770.00	99,3426666667	SUNGRD	
A 38996	FEDL HOME LOAN BK CONS DISC 10/04/01 08/09/02	313385B39	40	000	1.8100	15,000,000.00	14,901,400.00	64,141.67	2,833.33
A 38996	FEDL HOME LOAN BK CONS DISC 10/04/01 08/09/02	313385B39	19	100	2.2200	14,834,425.00	99,3426666667	SUNGRD	
A 39030	FEDL HOME LOAN BK CONS DISC 11/06/01 09/20/02	313385G59	40	000	2.2631	10,000,000.00	9,903,400.00	74,000.00	19,950.00
A 39031	FEDL HOME LOAN BK CONS DISC 11/06/01 09/20/02	313385H74	19	100	1.9400	9,809,450.00	99,0340000000	SUNGRD	
A 39031	FEDL HOME LOAN BK CONS DISC 11/06/01 09/30/02	313385H74	40	000	1.9738	10,000,000.00	99,78811,933.33	46,983.33	6,416.67
A 39021	FEDL HOME LOAN BK CONS DISC 11/01/01 10/04/02	313385J31	19	100	1.9749	11,000,000.00	98,8133333333	SUNGRD	
A 39021	FEDL HOME LOAN BK CONS DISC 11/01/01 10/04/02	313385J31	40	000	1.9749	10,805,568.89	98,6678055556	SUNGRD	
A 39021	FEDL HOME LOAN BK CONS DISC 11/01/01 10/04/02	313385J31	19	100	2.0400	3,000,000.00	2,959,370.83	15,640.00	1,020.83
A 39021	FEDL HOME LOAN BK CONS DISC 11/01/01 10/04/02	313385J31	40	000	2.0797	2,942,710.00	98,6456944444	SUNGRD	
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA					5.03% (M)	151,584,000.00	150,836,552.47	611,394.91	50,294.72
					1.8890	150,178,680.90	99.5069090000		-3,818.06

(REPORT)

INVESTMENTS OUTSTANDING AS OF 01/31/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	COSIP	BANK	FUND	CEN RATE	PAR/SHARES	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
					BROK	SAFE	YTM TR	BOOK		PRICE	SOURCE	LOSS
A 38983	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	19	9903	2.3400	19,000,000.00	19,000,000.00	150,670.00		0.00
A 38984	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	19	9901	2.3587	18,849,330.00	100,000,000.00	SUNGARD		
A 38985	FEDL HOME LN MTG CORP DISC N	10/02/01	02/01/02	313397SN2	19	9902	2.3587	8,000,000.00	8,000,000.00	63,440.00		0.00
A 39033	FEDL HOME LN MTG CORP DISC N	11/06/01	02/15/02	313397TCS	19	1000	2.3587	3,000,000.00	100,000,000.00	SUNGARD		
A 39022	FEDL HOME LN MTG CORP DISC N	11/01/01	02/22/02	313397TK7	19	1000	2.0000	2,976,210.00	100,000,000.00	23,790.00		0.00
A 38726	FEDL HOME LN MTG CORP DISC N	03/02/01	02/28/02	313397TR2	19	877	4.5300	50,000,000.00	5,959,986.67	28,275.00		536.67
A 38734	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	19	923	4.7315	49,688,888.89	99,899,666.67	253,294.00		7,650.44
A 38735	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	19	927	4.5300	10,000,000.00	9,987,100.00	422,800.00		21,075.00
A 38736	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	19	906	4.5300	7,000,000.00	99,871,000.00	289,154.45		14,700.00
A 38737	FEDL HOME LN MTG CORP DISC N	03/09/01	02/28/02	313397TR2	19	908	4.7315	6,687,115.55	99,871,000.00	330,462.23		16,800.00
A 38767	FEDL HOME LN MTG CORP DISC N	03/29/01	02/28/02	313397TR2	19	901	4.7315	8,000,000.00	7,989,680.00	330,462.23		16,800.00
A 38980	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	19	912	2.3200	3,000,000.00	2,996,130.00	123,923.31		6,300.00
A 38981	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	19	912	2.3200	2,865,906.69	99,871,000.00	73,988.33		3,885.00
A 38982	FEDL HOME LN MTG CORP DISC N	10/02/01	02/28/02	313397TR2	19	925	2.3200	1,919,546.67	99,871,000.00	31,448.88		1,800.00
A 38758	FEDL HOME LN MTG CORP DISC N	03/27/01	03/15/02	313397UG4	19	7622	4.4022	3,961,591.11	99,871,000.00	31,448.88		1,800.00
A 38786	FEDL HOME LN MTG CORP DISC N	04/09/01	03/15/02	313397UG4	19	920	4.4022	12,000,000.00	11,984,520.00	94,346.67		5,400.00
A 38993	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02	313397D65	19	805	2.2600	13,000,000.00	12,979,913.33	473,929.45		37,916.66
A 38994	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02	313397D65	19	9901	2.2600	19,594,233.33	19,787,377.78	73,929.45		5,436.67
A 39023	FEDL HOME LN MTG CORP DISC N	11/01/01	08/30/02	313397H81	19	1000	2.0238	5,000,000.00	4,946,333.33	149,233.33		43,911.12
A 39016	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	1000	2.0375	29,448,333.33	29,635,066.67	74,616.67		21,955.55
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	1000	2.0300	24,535,555.56	24,693,888.89	25,427.78		4,374.99
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01	10/23/02	313397L66	15	1000	2.0500	10,120,126.47	98,540,666.67	54,388.21		4,518.80
A 39092	FEDL HOME LN MTG CORP DISC N	12/13/01	11/15/02	313397E54	19	1000	2.0070	49,500,000.00	48,711,093.75	135,437.50		-11,495.00

DOCUMENTS DEPT.

FEB 13 2002

SAN FRANCISCO
PUBLIC LIBRARY

INVESTMENTS OUTSTANDING AS OF 1/31/02
MAJOR SORT KEY IS ICC#

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAR/ PURP	CURR RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39036	UNITED STATES TREAS BILL	912795J69	100	02/07/02	11/07/01	000	1.835	1.844	99.531	50,000,000.00	49,765,527.78
A 39110	UNITED STATES TREAS BILL	912795J69	856	02/07/02	01/23/02	000	1.630	1.631	99.932	25,000,000.00	24,983,920.83
A 38964	UNITED STATES TREAS BILL	912795J67	9531	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38966	UNITED STATES TREAS BILL	912795J67	9531	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 38967	UNITED STATES TREAS BILL	912795J67	931	02/14/02	09/10/01	000	3.120	3.163	98.639	25,000,000.00	24,659,833.33
A 39117	UNITED STATES TREAS BILL	912795J63	100	02/28/02	01/31/02	000	1.665	1.662	99.877	18,000,000.00	17,977,860.00
A 39118	UNITED STATES TREAS BILL	912795J63	100	02/28/02	01/31/02	000	1.665	1.667	99.871	50,000,000.00	49,935,250.00
A 39119	UNITED STATES TREAS BILL	912795J63	100	02/28/02	01/31/02	000	1.665	1.667	99.871	50,000,000.00	49,935,250.00
A 38968	UNITED STATES TREAS BILL	912795J61	923	03/07/02	09/10/01	000	3.125	3.174	98.455	10,000,000.00	9,845,886.11
A 39111	UNITED STATES TREAS BILL	912795J68	919	03/14/02	09/13/01	000	3.120	3.168	99.805	10,000,000.00	11,814,980.00
A 38971	UNITED STATES TREAS BILL	912795J68	900	03/14/02	09/13/01	000	3.120	3.170	98.423	1,000,000.00	9,984,426.67
A 38972	UNITED STATES TREAS BILL	912795J68	906	03/14/02	09/13/01	000	3.120	3.170	98.423	5,000,000.00	4,921,333.33
A 39112	UNITED STATES TREAS BILL	912795J68	931	03/14/02	01/23/02	000	1.635	1.639	99.773	4,000,000.00	3,936,906.67
A 39114	UNITED STATES TREAS BILL	912795J68	904	03/14/02	01/25/02	000	1.640	1.644	99.781	12,000,000.00	11,973,760.00
A 39122	UNITED STATES TREAS BILL	912795J64	1	03/28/02	01/31/02	000	1.640	1.644	99.745	14,000,000.00	13,964,284.00
A 39123	UNITED STATES TREAS BILL	912795J64	892	03/28/02	01/31/02	000	1.640	1.644	99.745	12,000,000.00	11,969,386.99
A 39124	UNITED STATES TREAS BILL	912795J64	859	03/28/02	01/31/02	000	1.640	1.644	99.745	10,000,000.00	9,974,489.00
A 39125	UNITED STATES TREAS BILL	912795J64	907	03/28/02	01/31/02	000	1.640	1.644	99.745	4,000,000.00	3,989,795.56
A 39126	UNITED STATES TREAS BILL	912795J64	924	03/28/02	01/31/02	000	1.640	1.644	99.745	3,000,000.00	2,992,346.67
A 39127	UNITED STATES TREAS BILL	912795J64	856	03/28/02	01/31/02	000	1.640	1.644	99.745	2,000,000.00	1,994,897.78
A 39128	UNITED STATES TREAS BILL	912795J64	879	03/28/02	01/31/02	000	1.640	1.644	99.745	2,000,000.00	1,994,897.78
A 39129	UNITED STATES TREAS BILL	912795J64	903	03/28/02	01/31/02	000	1.640	1.644	99.745	2,000,000.00	1,994,897.78
A 38939	UNITED STATES TREAS BILL	912795J62	888	03/28/02	01/31/02	000	1.640	1.644	99.745	2,000,000.00	1,994,897.78
A 39000	UNITED STATES TREAS BILL	912795J62	100	04/04/02	10/04/01	000	2.155	2.179	98.911	1,000,000.00	997,448.88
A 39001	UNITED STATES TREAS BILL	912795J67	3	04/04/02	10/04/01	000	2.155	2.179	98.911	28,000,000.00	27,760,316.11
A 39008	UNITED STATES TREAS BILL	912795J67	901	04/11/02	10/19/01	000	2.120	2.142	98.975	5,000,000.00	4,948,766.67
A 39009	UNITED STATES TREAS BILL	912795J67	9902	04/11/02	10/19/01	000	2.120	2.142	98.975	7,000,000.00	6,928,727.33
A 39010	UNITED STATES TREAS BILL	912795J67	931	04/11/02	10/19/01	000	2.120	2.142	98.975	6,000,000.00	5,938,520.00
A 39011	UNITED STATES TREAS BILL	912795J67	9907	04/11/02	10/19/01	000	2.120	2.142	98.975	6,000,000.00	5,938,520.00
A 39012	UNITED STATES TREAS BILL	912795J67	100	04/11/02	10/19/01	000	2.120	2.142	98.975	12,000,000.00	11,877,040.00
A 39120	UNITED STATES TREAS BILL	912795J05	856	04/18/02	01/31/02	000	1.650	1.656	99.647	13,856,546.67	13,856,546.67
A 39055	UNITED STATES TREAS BILL	912795J63	467	04/25/02	11/20/01	000	1.930	1.946	99.164	8,732,000.00	8,692,354.17
A 39056	UNITED STATES TREAS BILL	912795J63	471	04/25/02	11/20/01	000	1.930	1.946	99.164	93,000.00	8,695,971.37
A 39057	UNITED STATES TREAS BILL	912795J63	467	04/25/02	11/20/01	000	1.930	1.946	99.164	175,000.00	175,000.00
A 39060	UNITED STATES TREAS BILL	912795J63	860	04/25/02	11/20/01	000	1.930	1.946	99.164	8,000,000.00	7,973,336.42
A 39061	UNITED STATES TREAS BILL	912795J63	887	04/25/02	11/20/01	000	1.930	1.946	99.164	6,000,000.00	5,949,820.00
A 39062	UNITED STATES TREAS BILL	912795J63	906	04/25/02	11/20/01	000	1.930	1.946	99.164	1,000,000.00	991,636.67
A 39063	UNITED STATES TREAS BILL	912795J63	926	04/25/02	11/20/01	000	1.930	1.946	99.164	2,000,000.00	1,983,273.33
A 39064	UNITED STATES TREAS BILL	912795J63	906	04/25/02	11/20/01	000	1.930	1.946	99.164	4,958,183.33	4,958,183.33
A 39065	UNITED STATES TREAS BILL	912795J63	9615	04/25/02	11/07/01	000	1.930	1.946	99.164	4,000,000.00	3,966,546.67
A 39042	UNITED STATES TREAS BILL	912795J51	9531	05/09/02	11/08/01	000	1.790	1.826	99.115	40,000,000.00	39,646,044.44
A 39052	UNITED STATES TREAS BILL	912795J79	806	05/09/02	11/13/01	000	1.770	1.786	99.130	25,000,000.00	24,773,763.89
A 39052	UNITED STATES TREAS BILL	912795J79	806	05/09/02	11/13/01	000	1.770	1.786	99.130	2,522,000.00	2,500,052.30

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAR/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
A 39053	UNITED STATES TREAS BILL	9121955CT9	27	05/09/02	11/13/01	000	1.770	1.790	99.128	2,522,000.00	2,500,000.00
A 39054	UNITED STATES TREAS BILL	9121955CT9	9904	05/09/02	11/13/01	000	1.770	1.763	99.141	478,000.00	473,892.50
A 39108	UNITED STATES TREAS BILL	9121955K03	855	07/05/02	01/08/02	000	1.750	1.765	99.134	5,000,000.00	4,956,736.11
A 39109	UNITED STATES TREAS BILL	9121955K03	100	07/05/02	01/09/02	000	1.720	1.735	99.155	12,000,000.00	11,986,520.00
A 39121	UNITED STATES TREAS BILL	9121955K04	858	08/01/02	01/31/02	000	1.785	1.801	99.098	30,000,000.00	29,729,275.00
SUBTOTAL (Investment Type) 11 TREASURY BILLS											
23.338 (C)											
1.996 2.012 99.336 693,522,000.00 688,920,027.28											
A 35724	T NOTE (99.16)	9128271250	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,946,600.00
A 38374	T NOTE (99.16)	9128271257	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38375	T NOTE (99.16)	9128271297	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38376	T NOTE (99.16)	9128271297	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38394	T NOTE (99.16)	9128271485	5003	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 38395	T NOTE (99.16)	9128271485	100	03/31/03	03/31/98	000	5.500	5.616	99.505	8,550,000.00	8,560,732.50
A 38396	T NOTE (99.16)	9128271485	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 38397	T NOTE (99.7)	9128271620	3051	03/31/03	03/31/98	000	5.500	5.615	99.505	1,000,000.00	999,500.00
A 38385	T NOTE (99.7)	9128271620	1	06/30/03	07/02/01	000	3.875	4.284	99.227	10,000,000.00	9,922,656.25
A 38386	T NOTE (99.7)	9128271620	100	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38364	T NOTE (99.135)	9128271620	100	06/30/03	07/09/01	000	3.875	4.187	99.214	15,000,000.00	14,912,109.38
A 38366	T NOTE (99.135)	9128271620	2535	06/30/03	09/27/94	000	5.750	5.815	99.422	20,000,000.00	19,884,375.00
A 38367	T NOTE (99.135)	9128271620	100	11/15/03	11/28/00	000	4.250	5.815	99.422	5,000.00	4,431.25
A 38362	T NOTE (99.26)	912827403	100	11/15/03	04/11/01	000	4.250	4.368	99.711	20,000,000.00	14,366,353.38
A 38922	T NOTE (99.16)	912827403	100	11/15/03	05/15/01	000	4.250	4.474	99.477	20,000,000.00	19,942,187.50
A 38923	T NOTE (99.15)	912827403	100	11/15/03	05/15/01	000	4.250	4.480	99.477	50,000,000.00	49,974,187.50
A 38824	T NOTE (99.15)	912827403	100	11/15/03	05/15/01	000	4.250	4.480	99.477	20,000,000.00	19,942,187.50
A 38825	T NOTE (99.11)	912827403	100	11/15/03	05/15/01	000	4.250	4.481	99.461	25,000,000.00	24,865,234.38
A 38826	T NOTE (99.11)	912827403	100	11/15/03	05/15/01	000	4.250	4.531	99.344	20,000,000.00	19,892,187.50
A 38827	T NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38829	T NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38830	T NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38831	T NOTE (99.13)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38832	T NOTE (99.12)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38833	T NOTE (99.12)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38841	T NOTE (99.20)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38843	T NOTE (99.20)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 38844	T NOTE (99.20)	912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.344	20,000,000.00	19,868,750.00
A 39065	T NOTE (99.17)	9128277631	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39070	T NOTE (99.19)	9128277631	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39071	T NOTE (99.16)	9128277631	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39072	T NOTE (99.16)	9128277631	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39073	T NOTE (99.18)	9128277631	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39101	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39102	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39103	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39104	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39105	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39106	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39107	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39108	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39109	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39110	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39111	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39112	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39113	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39114	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39115	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39116	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39117	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39118	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39119	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39120	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39121	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39122	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39123	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39124	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39125	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39126	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39127	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39128	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39129	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39130	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39131	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39132	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39133	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39134	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39135	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39136	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39137	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39138	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39139	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.000	3.265	99.501	25,000,000.00	24,903,062.50
A 39140	T NOTE (99.28)	9128277799	100	11/30/03	11/30/01	000	3.				

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY INVESTMENT INVENTORIES
INVESTMENTS OUTSTANDING AS OF 1/31/02
MAJOR SORT KEY IS IC#

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RUN: 02/02/02 00:04:20

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 37378 T NOTE (99.12)		91282755A6	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,996,781.25
A 37379 T NOTE (99.12)		91282755A6	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,996,250.00
A 38473 T NOTE (95.27)		91282755A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474 T NOTE (95.27)		91282755A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38475 T NOTE (95.27)		91282755A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477 T NOTE (95.18)		91282755A6	100	02/15/04	08/15/00	000	4.750	6.184	95.347	13,000,000.00	14,332,031.25
A 38708 T NOTE (99.11)		91282755A6	100	02/15/04	02/16/01	000	4.750	4.994	99.328	13,000,000.00	29,798,437.50
A 38718 T NOTE (100.21)		91282755A6	100	02/15/04	02/23/01	000	4.750	4.824	99.797	18,000,000.00	17,963,437.50
A 38797 T NOTE (100.22)		91282755A6	100	02/15/04	03/29/01	000	4.750	4.513	100.625	10,000,000.00	10,062,500.00
A 38799 T NOTE (100.22)		91282755A6	100	02/15/04	04/16/01	000	4.750	4.487	100.688	10,000,000.00	10,068,750.00
A 38803 T NOTE (100.12)		91282755A6	100	02/15/04	04/16/01	000	4.750	4.522	100.594	10,000,000.00	10,069,375.00
A 38805 T NOTE (100.14)		91282755A6	100	02/15/04	05/01/01	000	4.750	4.511	100.359	25,000,000.00	25,089,443.75
A 38807 T NOTE (100.14)		91282755A6	100	02/15/04	05/01/01	000	4.750	4.582	100.422	25,000,000.00	25,105,468.75
A 38873 T NOTE (99.17)		91282755F5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,407,421.88
A 38273 T NOTE (99.22)		91282755F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	19,506,250.00
A 38275 T NOTE (99.22)		91282755F5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	19,506,250.00
A 38276 T NOTE (99.22)		91282755F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	19,461,187.50
A 38810 T NOTE (101.30)		91282755F5	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES											
					36.21% (C)		4.360	4.633	99.221	1,078,005,000.00	1,069,611,489.11
A 38842 FEDERAL HOME LOAN BANK		31359MUL3	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN BANK .85% (C)											
							4.000	4.026	99.975	25,000,000.00	24,993,750.00
A 38844 FEDERAL NATL MTG ASSN		31359MUL1	100	05/23/03	06/05/01	000	4.700	4.700	100.000	20,000,000.00	20,000,000.00
A 38845 FEDERAL NATL MTG ASSN		31359MUL1	100	05/23/03	06/05/01	000	4.700	4.700	100.000	14,000,000.00	14,000,000.00
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL MORTG 1.15% (C)											
							4.700	4.700	100.000	34,000,000.00	34,000,000.00
A 38787 FIMA DISCOUNT NOTES		31358SV6	876	02/08/02	04/09/01	000	4.130	4.280	96.501	6,000,000.00	5,790,058.33
A 38729 FEDERAL NATL MTG ASSN DI		31358BTK9	918	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38730 FEDERAL NATL MTG ASSN DI		31358BTK9	907	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38731 FEDERAL NATL MTG ASSN DI		31358BTK9	904	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38732 FEDERAL NATL MTG ASSN DI		31358BTK9	903	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38733 FEDERAL NATL MTG ASSN DI		31358BTK9	877	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38734 FEDERAL NATL MTG ASSN DI		31358BTK9	928	02/22/02	03/09/01	000	4.520	4.728	95.606	2,000,000.00	1,912,111.11
A 38735 FEDERAL NATL MTG ASSN DI		31358BTK9	900	04/04/02	09/25/01	000	2.200	2.225	98.888	11,000,000.00	10,855,010.00
A 38979 FIMA DISCOUNT NOTES		31358BTK9	903	04/04/02	09/25/01	000	2.200	2.412	98.691	16,000,000.00	15,865,244.44
A 38975 FIMA DISCOUNT NOTES		31358BTK9	100	05/23/02	12/10/01	000	1.810	1.826	99.145	34,709,062.50	34,709,062.50
A 39089 FEDERAL NATL MTG ASSN DI		31358BTK9	100	05/23/02	12/10/01	000	1.750	1.765	99.169	35,000,000.00	34,709,062.50

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUEN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38767	FEDL HOME LN MTG CORP DI	313397T82	100	02/28/02	03/29/01	000	4.310	4.491	95.977	2,000,000.00	1,919,546.67
A 38980	FEDL HOME LN MTG CORP DI	313397T82	901	02/28/02	10/02/01	000	4.230	4.430	99.040	4,000,000.00	3,996,591.12
A 38981	FEDL HOME LN MTG CORP DI	313397T82	912	02/28/02	10/02/01	000	2.320	2.342	99.040	4,000,000.00	3,961,591.11
A 38982	FEDL HOME LN MTG CORP DI	313397T82	925	02/28/02	10/02/01	000	2.320	2.342	99.040	12,000,000.00	11,864,773.33
A 38750	FEDL HOME LN MTG CORP DI	313397T04	7622	03/15/02	03/27/01	000	4.420	4.402	95.862	13,000,000.00	12,462,067.22
A 38786	FEDL HOME LN MTG CORP DI	313397T04	920	03/15/02	04/09/01	000	4.050	4.211	96.115	2,000,000.00	1,923,500.00
A 38993	FEDL HOME LN MTG CORP DI	313397D65	805	08/28/02	10/03/01	000	2.220	2.266	97.971	20,000,000.00	19,594,533.33
A 38994	FEDL HOME LN MTG CORP DI	313397D81	9901	08/28/02	10/03/01	000	2.220	2.266	97.971	10,000,000.00	9,797,116.67
A 39023	FEDL HOME LN MTG CORP DI	313397H46	100	08/30/02	11/01/01	000	1.990	2.024	98.133	5,000,000.00	4,916,530.56
A 39016	FEDL HOME LN MTG CORP DI	313397H46	100	09/27/02	10/31/01	000	2.000	2.037	98.161	30,000,000.00	29,448,333.33
A 39017	FEDL HOME LN MTG CORP DI	313397H66	100	09/27/02	10/31/01	000	2.030	2.069	98.164	25,000,000.00	24,533,381.94
A 39018	FEDL HOME LN MTG CORP DI	313397L66	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.46
A 39092	FEDL HOME LN MTG CORP DI	313397P54	100	11/15/02	12/13/01	000	1.970	2.007	98.156	49,500,000.00	48,587,151.25
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES							10.25%(C)			308,770,000.00	302,850,282.66
A 39107	MORGAN STANLEY C/P	61745B871	100	02/07/02	01/07/02	000	1.760	1.763	99.848	50,000,000.00	49,924,222.22
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC							1.69%(C)			50,000,000.00	49,924,222.22
A 38808	BK AMER C.D.	06050EX55	100	02/12/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38809	BK AMER C.D.	06050EX03	100	02/26/02	05/01/01	000	4.250	4.250	100.000	50,000,000.00	50,000,000.00
A 38812	BK AMER C.D.	06050EX04	100	03/12/02	05/04/01	000	4.200	4.200	100.000	50,000,000.00	50,000,000.00
A 38814	BK AMER C.D.	06050EXY2	100	05/01/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38820	BK AMER C.D.	06050EXY7	100	05/06/02	05/09/01	000	4.080	4.080	100.000	44,000,000.00	44,000,000.00
A 38813	BK AMER C.D.	06050EXX7	100	05/07/02	05/04/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.00
A 38815	BK AMER C.D.	06050EXX0	100	05/29/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38911	BK AMER C.D.	06050EXY1	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S							11.93%(C)			354,000,000.00	354,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							.00%(C)			100,000.00	100,000.00
REPORT TOTALS											
ASSETS							3.210	3.322	99.180	2,977,981,000.00	2,953,560,714.39

(LAHS)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	CASH DATE	MATURITY DATE	TRADE SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
	MEMO			ENTRY			ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35521	T NOTE(9.10)	19	01/31/02	01/31/02	AMRT	6.250		338,631.25		
		89	02/01/02	01/31/02	MAT	6.654			-338,631.25	
						6.250	-20,000,000.00	-20,000,000.00	-625,000.00	20,625,000.00
35523	T NOTE(9.11)	19	02/01/02	01/31/02	AMRT	6.654		40,312.50		
		74	02/01/02	01/31/02	MAT	6.409			-40,312.50	
						6.250	-6,000,000.00	-6,000,000.00	-187,500.00	6,187,500.00
35524	T NOTE(9.25)	19	02/01/02	01/31/02	AMRT	6.409		11,650.00		
		87	02/01/02	01/31/02	MAT	6.305			-11,650.00	
						6.250	-5,000,000.00	-5,000,000.00	-156,250.00	5,156,250.00
35526	T NOTE(9.16)	19	02/01/02	01/31/02	AMRT	6.305		51,562.50		
		89	02/01/02	01/31/02	MAT	6.250			-51,562.50	
						6.372	-10,000,000.00	-10,000,000.00	-312,500.00	10,312,500.00
35527	T NOTE(9.16)	19	02/01/02	01/31/02	AMRT	6.372		46,875.00		
		89	02/01/02	01/31/02	MAT	6.361			-46,875.00	
						6.250	-10,000,000.00	-10,000,000.00	-312,500.00	10,312,500.00
35528	T NOTE(9.16)	19	02/01/02	01/31/02	AMRT	6.361		50,781.25		
		74	02/01/02	01/31/02	MAT	6.370			-50,781.25	
						6.250	-10,000,000.00	-10,000,000.00	-312,500.00	10,312,500.00
38096	T NOTE(9.18)	19	02/01/02	01/31/02	AMRT	6.375		35,625.00		
		40	02/01/02	01/31/02	MAT	6.375			-35,625.00	
						6.616	-8,000,000.00	-8,000,000.00	-255,000.00	8,255,000.00
38097	T NOTE(9.25)	19	02/01/02	01/31/02	AMRT	6.616		19,375.00		
		45	02/01/02	01/31/02	MAT	6.506			-19,375.00	
						6.375	-8,000,000.00	-8,000,000.00	-255,000.00	8,255,000.00
38098	T NOTE(9.25)	19	02/01/02	01/31/02	AMRT	6.375		19,375.00		
		89	02/01/02	01/31/02	MAT	6.506			-19,375.00	
						6.375	-8,000,000.00	-8,000,000.00	-255,000.00	8,255,000.00
38099	T NOTE(9.18)	19	02/01/02	01/31/02	AMRT	6.506		35,000.00		
		89	02/01/02	01/31/02	MAT	6.375			-35,000.00	
						6.612	-8,000,000.00	-8,000,000.00	-255,000.00	8,255,000.00
38100	T NOTE(9.25)	19	02/01/02	01/31/02	AMRT	6.612		18,750.00		
		87	02/01/02	01/31/02	MAT	6.302			-18,750.00	
						6.375	-8,000,000.00	-8,000,000.00	-255,000.00	8,255,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/02 TO 01/31/02
SETTLEMENT DATE BASIS
19 FUNDS

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INVSMT NO.	MEMO	DESCRIPTION/POOL#	BANK NAME	MATURITY DATE	SETTLE	TYE	COUPON	PAR VALUE	BOOK VALUE	(INTEREST AMORT/ACCRET)	(GAIN/LOSS SETTLEMENT)
38101	T NOTE (99.18)		19	01/31/02	01/31/02	AMRT	6.375		35,000.00		
				02/01/02	01/31/02		6.612			-35,000.00	
			87	02/01/02	01/31/02	MAT	6.375	-8,000,000.00	-8,000,000.00	-255,000.00	8,255,000.00
38664	FEDL HOME LN MTG CORP		19	01/03/02	01/03/02	MAT	6.612				
				02/01/02	01/03/02	MAT	4.850	-4,000,000.00	-3,806,000.00	-194,000.00	4,000,000.00
38687	FEDL HOME LN MTG CORP		19	01/03/02	01/03/02	MAT	5.097				
				02/01/02	01/03/02	MAT	5.139	-10,000,000.00	-9,534,500.00	-465,500.00	10,000,000.00
38688	FEDL FARM CRED BK CONS		19	01/24/02	01/24/02	MAT	4.880		-4,753,966.67	-246,033.33	5,000,000.00
				02/01/02	01/24/02	MAT	5.133	-5,000,000.00	-4,775,800.00	-224,200.00	5,000,000.00
38717	FEDL HOME LN MTG CORP		19	01/31/02	01/31/02	MAT	4.942				
				02/01/02	01/31/02	MAT	3.875	-10,000,000.00	-9,921,875.00	-11,774.86	10,210,212.36
38859	T NOTE (99.7)		19	01/17/02	01/17/02	MAT	4.288		78,125.00		
				02/01/02	01/17/02	MAT	3.473	-14,000,000.00	-13,764,934.17	-235,065.83	14,000,000.00
38903	UNITED STATES TREAS BI		19	01/17/02	01/17/02	MAT	3.473				
				02/01/02	01/17/02	MAT	3.473	-6,000,000.00	-5,899,257.50	-100,742.50	6,000,000.00
38904	UNITED STATES TREAS BI		19	01/17/02	01/17/02	MAT	3.473				
				02/01/02	01/17/02	MAT	3.260	-40,000,000.00	-39,434,933.33	-565,066.67	40,000,000.00
38923	UNITED STATES TREAS BI		19	01/17/02	01/17/02	MAT	3.307				
				02/01/02	01/17/02	MAT	3.240	-5,000,000.00	-4,938,800.00	-61,200.00	5,000,000.00
38939	UNITED STATES TREAS BI		19	01/03/02	01/03/02	MAT	3.280				
				02/01/02	01/03/02	MAT	3.159	-25,000,000.00	-24,690,166.67	-309,833.33	25,000,000.00
38959	UNITED STATES TREAS BI		19	01/31/02	01/31/02	MAT	3.120				
				02/01/02	01/31/02	MAT	3.115	-20,000,000.00	-19,752,530.56	-247,469.44	20,000,000.00
38960	UNITED STATES TREAS BI		19	01/31/02	01/31/02	MAT	3.115				
				02/01/02	01/31/02	MAT	3.120	-10,000,000.00	-9,876,066.67	-123,933.33	10,000,000.00
38961	UNITED STATES TREAS BI		19	01/31/02	01/31/02	MAT	3.159				
				02/01/02	01/31/02	MAT	3.100	-15,000,000.00	-14,815,291.67	-184,708.33	15,000,000.00
38965	UNITED STATES TREAS BI		19	01/31/02	01/31/02	MAT	3.120				
				02/01/02	01/31/02	MAT	3.119	-25,000,000.00	-24,690,166.67	-309,833.33	25,000,000.00
38966	UNITED STATES TREAS BI		19	01/31/02	01/31/02	MAT	3.115				
				02/01/02	01/31/02	MAT	3.154	-25,000,000.00	-24,690,663.19	-309,336.81	25,000,000.00
38969	UNITED STATES TREAS BI		19	01/31/02	01/31/02	MAT	3.154				
				02/01/02	01/31/02	MAT	3.205	-15,000,000.00	-14,888,750.00	-120,187.50	15,120,187.50
39014	FHLMC Bonds		19	01/24/02	01/24/02	CALL	3.244				
				04/10/02	01/08/02	SALE	2.018	-20,000,000.00	-19,821,111.11	-76,666.67	19,913,111.11
39015	FEDL HOME LOAN BK CONS		19	01/08/02	01/08/02	SALE	3.000				
				01/25/02	01/28/02	SALE	3.090	-25,000,000.00	-24,956,750.00	-121,565.93	25,107,994.06
39066	T NOTE(99.27)		19	01/30/03	01/02/02	SALE	3.069				
				01/30/03	01/02/02	SALE	3.000	-10,000,000.00	-9,991,663.80	-22,252.75	10,016,260.30
39078	T NOTE(99.28)		19	01/30/03	01/02/02	SALE	3.000				
				01/07/02	01/02/02	SALE	3.065	-25,000,000.00	-24,989,334.40	-47,390.11	25,040,650.76

* ACTIVE TRANSACTIONS *											
INVSMT NO.	DESCRIPTION/POOL#	BANK CASH	BROK DATE	MATURITY ENTRY	TRADE SETTLE	TAX COUN	YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
								ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39086	T NOTE(99.27)	19	40	11/30/03	01/07/02	SALE	3.000	-25,000,000.00	-24,989,354.40	-57,692.30	-26,367.19
39087	T NOTE(99.27)	19	40	11/30/03	01/07/02	SALE	3.065	-25,000,000.00	10,645.60	-57,692.31	25,073,413.89
39088	T NOTE(99.26)	19	40	11/30/03	01/07/02	SALE	3.065	-25,000,000.00	10,645.60	-57,692.31	25,073,413.90
39095	T NOTE(99.27)	19	40	11/30/03	01/28/02	SALE	3.107	-25,000,000.00	-24,969,823.15	-100,961.53	25,078,597.18
39100	T NOTE(100.4)	19	40	11/30/03	01/14/02	SALE	3.080	-25,000,000.00	30,176.85	-51,510.99	-41,015.62
39106	FEDL HOME LOAN BK CONS	19	40	12/31/03	01/02/02	SALE	3.267	-20,000,000.00	-193.17	-3,591.16	25,092,719.78
		19	40	01/07/02	01/02/02	PURC	3.189	-23,431.50	-23,431.50	-12,500.00	-12,500.00
		19	45	01/16/02	01/07/02	PURC	1.700	50,000,000.00	49,978,750.00	20,039,528.66	49,978,750.00
		45	01/07/02	01/07/02	MAT	1.700	-50,000,000.00	-49,978,750.00	-21,250.00	50,000,000.00	50,000,000.00
39107	MORGAN STANLEY C/P	19	74	02/01/02	01/16/02	PURC	1.701	50,000,000.00	49,924,222.22	-49,924,222.22	49,924,222.22
39108	UNITED STATES TREAS BI	19	40	07/05/02	01/07/02	PURC	1.763	5,000,000.00	-75,777.78	-4,956,736.11	-4,956,736.11
39109	UNITED STATES TREAS BI	19	40	07/05/02	01/08/02	PURC	1.750	12,000,000.00	11,898,520.00	-11,898,520.00	-11,898,520.00
39110	UNITED STATES TREAS BI	19	40	02/07/02	01/09/02	PURC	1.735	25,000,000.00	-101,480.00	-24,983,020.83	-24,983,020.83
39111	UNITED STATES TREAS BI	19	40	02/07/02	01/23/02	PURC	1.631	10,000,000.00	-16,979.17	-9,980,470.83	-9,980,470.83
39112	UNITED STATES TREAS BI	19	40	03/14/02	01/23/02	PURC	1.638	14,000,000.00	-19,529.17	-13,968,208.33	-13,968,208.33
39113	UNITED STATES TREAS BI	19	40	02/21/02	01/25/02	PURC	1.639	18,000,000.00	31,791.67	-17,977,860.00	-17,977,860.00
39114	UNITED STATES TREAS BI	19	40	03/14/02	01/25/02	PURC	1.642	12,000,000.00	-22,140.00	-11,973,760.00	-11,973,760.00
39115	BNY INT (9415.60)	19	99	04/30/02	01/02/02	PURC	5.550	25,000,000.00	-26,240.00	-25,000,000.00	-25,000,000.00
		99	01/28/02	01/02/02	SALE	5.550	-25,000,000.00	-25,000,000.00	-9,415.60	25,009,415.60	25,009,415.60
39116	BNY (2696.64)	19	99	04/30/02	01/17/02	PURC	5.550	25,000,000.00	25,000,000.00	-25,000,000.00	-25,000,000.00
		99	01/28/02	01/17/02	SALE	5.550	-25,000,000.00	-25,000,000.00	25,002,656.64	-49,935,250.00	-49,935,250.00
39117	UNITED STATES TREAS BI	19	40	02/28/02	01/31/02	PURC	1.667	50,000,000.00	49,935,250.00	-49,935,250.00	-49,935,250.00
39118	UNITED STATES TREAS BI	19	40	02/28/02	01/31/02	PURC	1.665	50,000,000.00	49,935,250.00	-49,935,250.00	-49,935,250.00
39119	UNITED STATES TREAS BI	19	40	02/28/02	01/31/02	PURC	1.665	50,000,000.00	49,935,250.00	-49,935,250.00	-49,935,250.00
		19	01/31/02	01/31/02	FURC	1.667	-64,750.00	-64,750.00	-49,935,250.00	-49,935,250.00	-49,935,250.00

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INVEST NO.	DESCRIPTION/POOL# MEMO	BANK BROK	MATURITY DATE	TRADE SETTLE	TXN CODEN	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY		TYN YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39120	UNITED STATES TREAS BI	19	40	04/18/02 01/31/02	PURC	1,650	5,000,000.00	4,982,354.17	-4,982,354.17
39121	UNITED STATES TREAS BI	19	40	08/01/02 01/31/02	PURC	1,785	30,000,000.00	29,129,275.00	-29,129,275.00
39122	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,801	14,000,000.00	13,964,284.00	-13,964,284.00
39123	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	12,000,000.00	11,969,386.99	-11,969,386.99
39124	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	10,000,000.00	9,974,489.00	-9,974,489.00
39125	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	4,000,000.00	3,989,795.56	-3,989,795.56
39126	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	3,000,000.00	2,992,346.67	-2,992,346.67
39127	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	2,000,000.00	1,994,897.78	-1,994,897.78
39128	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	2,000,000.00	1,994,897.78	-1,994,897.78
39129	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,640	2,000,000.00	1,994,897.78	-1,994,897.78
39130	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	1,000,000.00	997,448.88	-997,448.88
39131	UNITED STATES TREAS BI	19	40	03/28/02 01/31/02	PURC	1,644	1,000,000.00	997,448.88	-997,448.88
39132	UNITED STATES TREAS BI	19	45	01/31/04 01/31/02	PURC	3,000	20,000,000.00	19,990,367.00	-19,990,367.00
39133	UNITED STATES TREAS BI	19	40	01/31/02 01/31/02	SALE	3,025	-20,000,000.00	-19,990,367.00	19,990,367.00
39134	UNITED STATES TREAS BI	19	87	01/31/04 01/31/02	PURC	3,025	20,000,000.00	19,990,400.00	-19,990,400.00
39135	UNITED STATES TREAS BI	19	40	01/31/02 01/31/02	SALE	3,025	-20,000,000.00	-19,990,400.00	19,990,400.00
39136	UNITED STATES TREAS BI	19	89	01/31/04 01/31/02	PURC	3,000	20,000,000.00	19,992,200.00	-19,992,200.00
39137	UNITED STATES TREAS BI	19	40	01/31/02 01/31/02	SALE	3,020	-20,000,000.00	-19,992,200.00	19,992,200.00
39138	UNITED STATES TREAS BI	19	40	01/31/02 01/31/02	SALE	3,020	-20,000,000.00	-19,992,200.00	19,992,200.00
39139	UNITED STATES TREAS BI	19	40	01/31/02 01/31/02	PURC	3,020	25,000,000.00	24,933,593.75	-24,933,593.75
39140	UNITED STATES TREAS BI	19	87	01/31/04 01/31/02	PURC	3,000	25,000,000.00	24,933,593.75	-24,933,593.75
39141	UNITED STATES TREAS BI	19	89	01/31/04 01/31/02	PURC	3,000	25,000,000.00	24,933,593.75	-24,933,593.75
39142	UNITED STATES TREAS BI	19	45	01/31/04 01/31/02	PURC	3,000	25,000,000.00	24,937,500.00	-24,937,500.00
39143	UNITED STATES TREAS BI	19	40	01/31/02 01/31/02	SALE	3,130	-25,000,000.00	-24,937,500.00	24,937,500.00
39144	UNITED STATES TREAS BI	19	40	01/31/02 01/31/02	SALE	3,130	-25,000,000.00	-24,937,500.00	24,937,500.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 01/01/02 TO 01/31/02
 SETTLEMENT DATE BASIS

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19 FUNDS

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TXN COUPON TYPE YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
39139	T NOTE	19	40	01/31/04	01/31/02	PURC	3.000	20,000,000.00	19,990,400.00
			40	02/01/02	01/31/02		3.025	-9,600.00	-19,990,400.00
				02/01/02	01/31/02	SALE	3.000	-20,000,000.00	-3,350.00
							3.025	-19,990,400.00	19,993,750.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DAILY 415554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 01/01/02 TO 01/31/02
 REPORT GRAND TOTALS
 ASSETS
 RUN: 02/02/02 00:04:12
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TYPE/WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (33)	2.360	661,000,000.00		659,733,020.18	-1,266,979.82				-659,733,020.18
SALE (17)	3.390	-365000000.00		-364553783.93	446,216.07		-551,098.61	-488,969.20	365,593,851.74
CALL (1)	3.244	-15,000,000.00		-14,988,750.00	11,250.00		-120,187.50	-11,250.00	15,120,187.50
MAT (27)	4.111	-368000000.00		-364401827.10			-7,034,422.90		367,838,077.10
ACR (12)	6.504			702,937.50		-702,937.50			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . D A N I E L D A I L Y 4 1 5 - 5 5 4 - 4 4 8 7

DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/02 TO 01/31/02

SETTLEMENT DATE BASIS

FUND: 838 AIRPORT C/P 98C

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY	TYN COUPON SETTLE TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38833	PUBLIC TIME (COLL)	19 41 01/01/02 01/01/02 MAT	3.390	-1,000,000.00	-1,000,000.00	-94.17	1,000,094.17

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CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

March 8, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past eight months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 99,037,636	Earned Interest Yield
Total Net Earnings	\$ 84,349,732	Pooled Funds 4.690%
Average Age of Portfolio	307 Days	All Funds 4.416%

Total cost of the securities on hand on February 28, 2002 was \$2,861,100,756 with a market value of \$2,901,671,085 plus fixed assets accrued earnings of \$17,984,907.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 28, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of February 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on February 28, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of February 2002.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
2/01/02 THROUGH 2/28/02

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,452,623.61	.00	.00		15,452,623.61
TOTAL NET EARNINGS THIS PERIOD:	7,993,099.31	.00	263.67		7,993,362.98
AVERAGE DAILY PORTFOLIO BALANCE:	2,860,720,610.86	.00	100,000.00		2,860,820,610.86
EARNED INCOME YIELD THIS PERIOD:	3.642	.000	3.437		3.642
END OF PERIOD PORTFOLIO BALANCE:	2,861,000,756.05	.00	100,000.00		2,861,100,756.05
CURRENT AMORTIZED BOOK VALUE:	2,864,621,464.45	.00	100,000.00		2,864,721,464.45
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.408	.000	3.437		3.408
WEIGHTED AVERAGE DAYS TO MATURITY:	306.50	.00	174.00		N/A
WEIGHTED AVERAGE DAYS TO CALL:	306.50	.00	174.00		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.642

SUMMARY DESCRIPTION	CUPN	TRNG	BOOK	FAR VALUE	BOOK VALUE
	RATE	YIELD	PRICE	SHARES	
(Investment Type) 11 TREASURY BILLS	29.96%(C)	1.858	2.430	99.270	863,522,000.00
(Investment Type) 12 TREASURY NOTES	38.44%(C)	4.300	4.563	99.251	1,108,005,000.00
(Investment Type) 22 FEDERAL HOME LOAN BANK	.87%(C)	4.000	4.026	99.975	25,000,000.00
(Investment Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	1.19%(C)	4.700	4.700	100.000	34,000,000.00
(Investment Type) 41 FIMA DISCOUNT NOTES	8.87%(C)	1.975	2.001	98.738	257,000,000.00
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.38%(C)	1.926	1.957	98.457	11,000,000.00
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	4.03%(C)	1.920	1.942	98.860	116,584,000.00
(Investment Type) 44 FMC DISCOUNT NOTES	5.64%(C)	2.234	2.286	97.908	164,770,000.00
(Investment Type) 81 COMMERCIAL PAPER DISC	1.74%(C)	1.750	1.773	99.838	50,000,000.00
(Investment Type) 91 NEGOTIABLE C.D.'S	8.88%(C)	4.138	4.138	100.000	254,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.00%(C)	3.390	3.390	100.000	100,000.00
REPORT TOTALS		3.084	3.363	99.207	2,883,981,000.00
ASSETS					2,861,100,756.05
FIXED					

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 02/28/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN	PR	PAR/SHARES	MARKET PRICE	MARKET VALUE	CURR ACGR INT	UNREALIZED GAIN
			BROK	SALE	YTM	TR	BOOK			PRICE	LOSS
A 38963	UNITED STATES TREAS BILLS 09/10/01 03/07/02	912795J01	19	1	3.1250		10,000,000.00	9,996,875.00	149,305.56		2,083.33
A 38968	UNITED STATES TREAS BILLS 09/10/01 03/07/02	912795J01	19	923	3.1200		12,000,000.00	99,968,500.00	SUNCARD		
A 39111	UNITED STATES TREAS BILLS 01/23/02 03/07/02	912795J01	19	924	3.1689		11,814,880.00	99,968,750.00	SUNCARD	178,880.00	2,490.00
A 38970	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795K08	19	900	1.6382		9,980,470.83	99,968,750.00	SUNCARD	16,804.17	-400.00
A 38971	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795K08	19	919	3.1200		1,000,000.00	999,375.00	SUNCARD	14,646.66	501.67
A 38972	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795K08	19	900	3.1200		5,000,000.00	99,937,500.00	SUNCARD	73,233.34	2,508.33
A 38972	UNITED STATES TREAS BILLS 09/13/01 03/14/02	912795K08	19	906	3.1200		4,000,000.00	3,997,500.00	SUNCARD	58,586.66	2,006.67
A 39112	UNITED STATES TREAS BILLS 01/23/02 03/14/02	912795K08	19	931	1.6350		14,000,000.00	13,991,250.00	SUNCARD	23,525.84	-484.17
A 39114	UNITED STATES TREAS BILLS 01/25/02 03/14/02	912795K08	19	904	1.6387		12,000,000.00	99,937,500.00	SUNCARD	19,133.33	-393.33
A 39123	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	1	1.6400		14,000,000.00	13,982,500.00	SUNCARD	18,495.79	-279.79
A 39123	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	892	1.6400		12,000,000.00	11,985,000.00	SUNCARD	15,853.17	-240.16
A 39124	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	859	1.6400		10,000,000.00	99,875,000.00	SUNCARD	13,211.05	-200.05
A 39125	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	907	1.6400		4,000,000.00	3,995,000.00	SUNCARD	5,284.44	-80.00
A 39126	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	924	1.6400		3,000,000.00	2,996,250.00	SUNCARD	3,963.33	-60.00
A 39127	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	856	1.6400		2,000,000.00	1,997,500.00	SUNCARD	2,642.22	-40.00
A 39128	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	879	1.6400		2,000,000.00	99,875,000.00	SUNCARD	2,642.22	-40.00
A 39129	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	903	1.6400		2,000,000.00	1,997,500.00	SUNCARD	2,642.22	-40.00
A 39130	UNITED STATES TREAS BILLS 01/31/02 03/28/02	912795M04	19	888	1.6400		1,000,000.00	998,750.00	SUNCARD	1,321.12	-40.00
A 39168	T BILLS 02/28/02 03/28/02	912795M04	19	100	1.7300		50,000,000.00	49,937,500.00	SUNCARD	2,402.78	-20.00
A 39169	T BILLS 02/28/02 03/28/02	912795M04	19	100	1.7300		50,000,000.00	49,937,500.00	SUNCARD	2,402.78	-20.00
A 39170	T BILLS 02/28/02 03/28/02	912795M04	19	100	1.7300		50,000,000.00	49,937,500.00	SUNCARD	2,402.78	-20.00
A 38999	UNITED STATES TREAS BILLS 10/04/01 04/04/02	912795J02	19	100	2.1787		22,000,000.00	21,760,316.11	SUNCARD	194,907.78	10,401.11
A 39000	UNITED STATES TREAS BILLS 10/04/01 04/04/02	912795J02	19	3	2.1550		28,000,000.00	27,956,250.00	SUNCARD	248,064.44	13,237.78
A 39007	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795J07	40	000	2.1419		5,000,000.00	4,990,625.00	SUNCARD	39,161.11	2,697.22

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	PAR/SHARES	MARKET PRICE	CURR ACQR	INT	UNREALIZED GAIN
							YTM TR	BOOK		PRICE	SOURCE	UNREALIZED LOSS
A 39008	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J67	19	901	2.1200	7,000,000.00	6,986,875.00	54,925.56		3,776.11
A 39009	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J67	19	902	2.1200	6,928,273.33	6,988,750.00	46,993.33		3,226.67
A 39010	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J67	19	931	2.1200	5,938,520.00	5,988,750.00	46,993.33		3,226.67
A 39011	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J67	19	907	2.1200	5,938,520.00	5,988,750.00	46,993.33		3,226.67
A 39012	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J67	19	900	2.1200	12,000,000.00	11,977,500.00	93,986.67		6,473.33
A 39120	UNITED STATES TREAS BILLS	10/19/01	04/11/02	912795J05	19	100	2.1200	11,877,040.00	95,812,500,000			7,552.22
A 39056	UNITED STATES TREAS BILLS	01/31/02	04/18/02	912795J05	19	856	2.1419	13,856,946.67	13,973,750.00	109,651.11		
A 39057	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	856	1.6500	5,000,000.00	4,989,062.50	6,445.83		62.50
A 39058	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	100	1.6558	4,982,354.17	99,781,250,000	47,281.36		1,188.52
A 39059	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	860	1.9300	8,732,000.00	8,707,441.25	5,949,820.00		136.11
A 39060	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	860	1.9300	5,949,820.00	5,983,125.00	32,488.33		816.67
A 39061	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	887	1.9300	1,000,000.00	99,718,750,000	5,414.72		
A 39062	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	906	1.9300	2,000,000.00	1,994,375.00	10,829.45		272.22
A 39063	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	929	1.9300	1,983,273.33	4,985,937.50	27,073.61		680.56
A 39064	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	965	1.9300	4,958,183.33	99,718,750,000	21,558.89		544.44
A 39035	UNITED STATES TREAS BILLS	11/20/01	04/25/02	912795J05	19	100	1.8100	3,966,546.67	39,875,000.00	229,266.67		-311.11
A 39042	UNITED STATES TREAS BILLS	11/08/01	05/09/02	912795J05	19	9531	1.7900	25,000,000.00	24,914,062.50	140,465.28		
A 39052	UNITED STATES TREAS BILLS	11/13/01	05/09/02	912795J05	19	806	1.7855	2,500,052.30	2,513,330.63	13,591.82		-166.67
A 39053	UNITED STATES TREAS BILLS	11/13/01	05/09/02	912795J05	19	27	1.7700	2,500,052.30	2,513,330.63	13,591.82		-113.49
A 39054	UNITED STATES TREAS BILLS	11/13/01	05/09/02	912795J05	19	904	1.7700	2,500,000.00	2,513,330.63	13,591.82		-93.10
A 39108	UNITED STATES TREAS BILLS	01/08/02	07/05/02	912795K03	19	858	1.7500	4,966,736.11	4,968,750.00	12,338.89		-41.89
A 39109	UNITED STATES TREAS BILLS	01/09/02	07/05/02	912795K03	19	100	1.7200	12,000,000.00	11,925,000.00	29,240.00		-625.00
A 39145	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795K01	19	902	1.7400	11,898,520.00	99,375,000,000	2,610.00		-2,760.00
A 39146	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795K01	19	907	1.7400	2,000,000.00	1,987,500.00	1,740.00		260.00
					40	000	1.7527	1,985,500.00	99,375,000,000			

INVESTMENTS OUTSTANDING AS OF 02/28/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE	PAIR	SHARES	MARKET VALUE	CURR ACOR	INT UNREALIZED	GAIN LOSS
							YTM TR	BOOK		PRICE	PRICE	SOURCE	
A 39147	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KRL	19	904	1.7400	2,000,000.00		1,987,500.00			260.00
A 39148	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KRL	19	903	1.7527	1,985,500.00		1,987,500.00			260.00
A 39121	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KRL	19	903	1.7400	2,000,000.00		1,987,500.00			260.00
A 39143	UNITED STATES TREAS BILLS	01/11/02	08/01/02	912795KRL	19	858	1.7527	1,985,500.00		1,987,500.00			260.00
A 39144	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KRL	19	1000	1.8013	29,729,275.00		29,775,000.00			2,587.50
A 39145	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KRL	19	1000	1.8013	29,729,275.00		29,775,000.00			2,587.50
A 39144	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KRL	19	9531	1.7950	50,000,000.00		49,593,750.00			-4,406.25
A 39149	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	924	1.8111	49,556,236.11		49,187,500.00			-368.61
A 39150	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	879	1.8059	32,000,000.00		31,715,991.11			-284,008.89
A 39151	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	803	1.8059	2,000,000.00		1,982,398.33			-17,601.67
A 39152	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	805	1.8059	1,000,000.00		991,875.00			-18,125.00
A 39153	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	859	1.7900	991,199.17		991,875.00			675.83
A 39154	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	905	1.7900	1,000,000.00		991,875.00			675.83
A 39155	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	930	1.7900	1,000,000.00		991,875.00			675.83
A 39156	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	906	1.7900	1,000,000.00		991,875.00			675.83
A 39157	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	100	1.8059	991,199.17		991,875.00			675.83
A 39158	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	900	1.8059	991,199.17		991,875.00			675.83
A 39159	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795KRL	19	900	1.8059	991,199.17		991,875.00			675.83
A 39160	UNITED STATES TREAS BILLS	02/13/02	08/08/02	912795KRL	19	100	1.7900	25,000,000.00		24,783,055.56			-216,944.44
A 39161	UNITED STATES TREAS BILLS	02/20/02	08/15/02	912795KRL	19	100	1.7900	50,000,000.00		49,562,444.44			-437,555.56
A 39162	UNITED STATES TREAS BILLS	02/21/02	08/22/02	912795KRL	19	100	1.8100	50,000,000.00		49,562,444.44			-437,555.56
A 39163	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.8300	50,000,000.00		49,562,444.44			-437,555.56
A 39164	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.8466	49,550,125.00		49,125,000.00			-425,125.00
A 39165	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.8578	863,522,000.00		859,933,330.64			-3,588,669.36
A 39166	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.8705	857,218,060.89		853,500,000.00			-3,718,060.89
A 39167	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.8832	853,522,000.00		853,522,000.00			0.00
A 39168	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.8959	853,522,000.00		853,522,000.00			0.00
A 39169	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9086	853,522,000.00		853,522,000.00			0.00
A 39170	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9213	853,522,000.00		853,522,000.00			0.00
A 39171	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9340	853,522,000.00		853,522,000.00			0.00
A 39172	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9467	853,522,000.00		853,522,000.00			0.00
A 39173	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9594	853,522,000.00		853,522,000.00			0.00
A 39174	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9721	853,522,000.00		853,522,000.00			0.00
A 39175	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9848	853,522,000.00		853,522,000.00			0.00
A 39176	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	1.9975	853,522,000.00		853,522,000.00			0.00
A 39177	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0102	853,522,000.00		853,522,000.00			0.00
A 39178	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0229	853,522,000.00		853,522,000.00			0.00
A 39179	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0356	853,522,000.00		853,522,000.00			0.00
A 39180	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0483	853,522,000.00		853,522,000.00			0.00
A 39181	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0610	853,522,000.00		853,522,000.00			0.00
A 39182	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0737	853,522,000.00		853,522,000.00			0.00
A 39183	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0864	853,522,000.00		853,522,000.00			0.00
A 39184	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.0991	853,522,000.00		853,522,000.00			0.00
A 39185	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.1118	853,522,000.00		853,522,000.00			0.00
A 39186	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.1245	853,522,000.00		853,522,000.00			0.00
A 39187	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.1372	853,522,000.00		853,522,000.00			0.00
A 39188	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.1499	853,522,000.00		853,522,000.00			0.00
A 39189	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.1626	853,522,000.00		853,522,000.00			0.00
A 39190	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.1753	853,522,000.00		853,522,000.00			0.00
A 39191	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.1880	853,522,000.00		853,522,000.00			0.00
A 39192	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2007	853,522,000.00		853,522,000.00			0.00
A 39193	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2134	853,522,000.00		853,522,000.00			0.00
A 39194	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2261	853,522,000.00		853,522,000.00			0.00
A 39195	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2388	853,522,000.00		853,522,000.00			0.00
A 39196	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2515	853,522,000.00		853,522,000.00			0.00
A 39197	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2642	853,522,000.00		853,522,000.00			0.00
A 39198	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2769	853,522,000.00		853,522,000.00			0.00
A 39199	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.2896	853,522,000.00		853,522,000.00			0.00
A 39200	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3023	853,522,000.00		853,522,000.00			0.00
A 39201	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3150	853,522,000.00		853,522,000.00			0.00
A 39202	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3277	853,522,000.00		853,522,000.00			0.00
A 39203	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3404	853,522,000.00		853,522,000.00			0.00
A 39204	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3531	853,522,000.00		853,522,000.00			0.00
A 39205	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3658	853,522,000.00		853,522,000.00			0.00
A 39206	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3785	853,522,000.00		853,522,000.00			0.00
A 39207	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.3912	853,522,000.00		853,522,000.00			0.00
A 39208	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4039	853,522,000.00		853,522,000.00			0.00
A 39209	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4166	853,522,000.00		853,522,000.00			0.00
A 39210	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4293	853,522,000.00		853,522,000.00			0.00
A 39211	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4420	853,522,000.00		853,522,000.00			0.00
A 39212	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4547	853,522,000.00		853,522,000.00			0.00
A 39213	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4674	853,522,000.00		853,522,000.00			0.00
A 39214	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4801	853,522,000.00		853,522,000.00			0.00
A 39215	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.4928	853,522,000.00		853,522,000.00			0.00
A 39216	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.5055	853,522,000.00		853,522,000.00			0.00
A 39217	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.5182	853,522,000.00		853,522,000.00			0.00
A 39218	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.5309	853,522,000.00		853,522,000.00			0.00
A 39219	UNITED STATES TREAS BILLS	02/26/02	08/22/02	912795KRL	19	100	2.5436	853,522,000.00		853,522,000.00			0.00
A 39220	UNITED STATES TREAS BILLS	02/26/02	08/22/										

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BARR BROK	FUND SALE	YTM RTR	PAIR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACRR	INT UNREALIZED GAIN
A 38375 T	NOTE (99.16)	06/30/00 06/30/02	91282727	19 100	6.2500	25.000,000.00	25.375,500.00	258,977.90	501,953.12	
A 38376 T	NOTE (99.16)	06/30/00 06/30/02	91282727	19 100	6.5249	24,873,046.88	101.5000000000	258,977.90	501,953.12	
A 36594 T	NOTE (99.16)	06/30/00 06/30/02	9128274B5	89 000	6.5249	25,000,000.00	25,375,000.00			
A 36595 T	NOTE (99.16)	03/31/98 03/31/03	9128274B5	19 5005	5.5000	24,873,046.88	101.5000000000	4,593.41	7,927.50	
A 36596 T	NOTE (99.16)	03/31/98 03/31/03	9128274B5	89 000	5.6148	200,000.00	103.4687500000	198,664.84	343,314.38	
A 36597 T	NOTE (99.16)	03/31/98 03/31/03	9128274B5	19 3052	5.5000	8,606,732.50	103.4687500000	3,445.05	5,945.63	
A 38856 T	NOTE (99.7)	07/02/01 06/30/03	912827620	19 000	5.6043	150,000.00	103.4687500000	22,967.03	39,187.50	
A 38857 T	NOTE (99.7)	07/02/01 06/30/03	912827620	19 000	3.8750	1,995,500.00	103.4687500000	64,226.52	261,718.75	
A 38861 T	NOTE (99.7)	07/02/01 06/30/03	912827620	19 000	4.2836	9,922,656.25	101.8437500000	64,226.52	262,500.00	
A 38862 T	NOTE (99.7)	07/02/01 06/30/03	912827620	19 100	4.2877	10,000,000.00	101.8437500000	64,226.52	262,500.00	
A 38864 T	NOTE (99.135)	07/09/01 06/30/03	912827620	87 000	4.2877	9,921,875.00	101.8437500000	96,339.78	364,453.12	
A 38866 T	NOTE (99.135)	07/09/01 06/30/03	912827620	19 100	4.1866	15,000,000.00	101.8437500000	128,453.04	484,375.00	
A 33942 T	NOTE (88.20)	07/09/01 06/30/03	912827620	40 2535	4.1824	14,912,109.38	20.368,750.00	11.12	793.75	
A 38616 T	NOTE (95.26)	09/27/94 08/15/03	912827403	40 000	7.5200	19,884,375.00	5,225.00			
A 38792 T	NOTE (99.23)	11/28/00 11/15/03	912827403	19 100	4.2500	4,431.25	104.5000000000	186,671.27	992,578.12	
A 38822 T	NOTE (99.16)	05/15/01 11/15/03	912827403	19 100	4.5876	15,000,000.00	102.4062500000	248,895.03	539,062.50	
A 38823 T	NOTE (99.16)	05/15/01 11/15/03	912827403	40 000	4.4736	50,000,000.00	102.4062500000	622,237.57	1,464,843.75	
A 38824 T	NOTE (99.16)	05/15/01 11/15/03	912827403	45 000	4.4803	25,000,000.00	102.4062500000	311,118.78	736,328.12	
A 38828 T	NOTE (99.13)	05/16/01 11/15/03	912827403	87 000	4.4805	24,865,234.38	25,601,562.50	248,895.03	589,062.50	
A 38829 T	NOTE (99.13)	05/23/01 11/15/03	912827403	19 100	4.2500	30,000,000.00	102.4062500000	373,342.54	902,343.75	
A 38830 T	NOTE (99.13)	05/23/01 11/15/03	912827403	87 000	4.5089	15,000,000.00	102.4062500000	186,671.27	451,171.87	
A 38831 T	NOTE (99.12)	05/23/01 11/15/03	912827403	19 100	4.5055	14,909,765.63	15,360,937.50	186,671.27	450,000.00	
A 38832 T	NOTE (99.10)	05/23/01 11/15/03	912827403	87 000	4.5258	15,000,000.00	102.4062500000	186,671.27	457,031.25	
A 38841 T	NOTE (99.20)	06/04/01 11/15/03	912827403	19 100	4.2500	15,000,000.00	102.4062500000	248,895.03	621,875.00	
A 38843 T	NOTE (99.20)	06/04/01 11/15/03	912827403	87 000	4.2500	15,000,000.00	102.4062500000	186,671.27	421,875.00	
A 38844 T	NOTE (99.20)	06/04/01 11/15/03	912827403	19 100	4.2500	14,936,062.50	102.4062500000	311,118.78	696,289.06	
A 38845 T	NOTE (99.20)	06/04/01 11/15/03	912827403	87 000	4.4142	24,905,273.44	102.4062500000			

INVESTMENTS OUTSTANDING AS OF

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	RANK	CEN RATE	PAR/SHARES	MARKET PRICE	CURR ACCT	INT UNREALIZED	LOSS
					BROK	SAFE	YTM	PR			
A 39065	T NOTE(99.11)	11/30/01	11/30/03	9128277G1	19	100	3.0000	25,000,000.00	25,062,500.00	187,500.00	187,250.00
A 39069	T NOTE(99.11)	11/30/01	11/30/03	9128277G1	45	000	3.2597	24,875,250.00	100,250000000	SONDARD	
A 39070	T NOTE(99.19)	11/30/01	11/30/03	9128277G1	19	100	3.0000	25,000,000.00	25,062,500.00	187,500.00	189,750.00
A 39071	T NOTE(99.16)	11/30/01	11/30/03	9128277G1	19	100	3.0000	25,000,000.00	25,062,500.00	187,500.00	171,750.00
A 39073	T NOTE(99.18)	11/30/01	11/30/03	9128277G1	19	100	3.0000	24,990,750.00	25,062,500.00	187,500.00	194,500.00
A 39101	T NOTE(99.28)	12/31/01	12/31/03	9128277H9	19	100	3.2500	15,000,000.00	15,089,062.50	80,801.10	112,162.50
A 39102	T NOTE(99.28)	12/31/01	12/31/03	9128277H9	19	100	3.2500	15,000,000.00	15,089,062.50	80,801.10	112,162.50
A 39105	T NOTE(99.28)	12/31/01	12/31/03	9128277H9	19	100	3.2500	15,000,000.00	15,089,062.50	80,801.10	112,162.50
A 39135	T NOTE(99.24)	01/31/02	01/31/04	9128277K2	19	100	3.0000	25,000,000.00	25,000,000.00	60,082.87	66,406.25
A 39136	T NOTE(99.24)	01/31/02	01/31/04	9128277K2	19	100	3.0000	25,000,000.00	25,000,000.00	60,082.87	66,406.25
A 39137	T NOTE(99.24)	01/31/02	01/31/04	9128277K2	19	100	3.0000	25,000,000.00	25,000,000.00	60,082.87	66,406.25
A 37378	T NOTE(99.22)	02/16/99	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,501,562.50	27,555.25	550,781.25
A 37379	T NOTE(99.12)	02/16/99	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,501,562.50	27,555.25	595,312.50
A 38473	T NOTE(95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,501,562.50	27,555.25	1,127,343.75
A 38474	T NOTE(95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,501,562.50	27,555.25	1,127,343.75
A 38475	T NOTE(95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,501,562.50	27,555.25	1,127,343.75
A 38476	T NOTE(95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,501,562.50	27,555.25	1,127,343.75
A 38477	T NOTE(95.18)	08/15/00	02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,501,562.50	27,555.25	1,127,343.75
A 38708	T NOTE(99.11)	02/16/01	02/15/04	9128275A6	19	100	4.7500	30,000,000.00	31,003,125.00	55,110.50	1,204,687.50
A 38718	T NOTE(99.26)	02/23/01	02/15/04	9128275A6	19	100	4.7500	18,000,000.00	18,601,875.00	33,066.30	638,437.50
A 38764	T NOTE(100.21)	03/29/01	02/15/04	9128275A6	19	100	4.7500	10,000,000.00	10,334,375.00	18,370.17	271,875.00
A 38797	T NOTE(100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,000,000.00	10,334,375.00	18,370.17	265,625.00
A 38799	T NOTE(100.20)	04/16/01	02/15/04	9128275A6	19	100	4.7500	10,000,000.00	10,334,375.00	18,370.17	275,000.00
A 38803	T NOTE(100.12)	04/17/01	02/15/04	9128275A6	19	100	4.7500	25,000,000.00	25,895,937.50	45,925.41	746,093.75
A 38805	T NOTE(100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500	25,000,000.00	25,895,937.50	45,925.41	7

(REMARK)

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACQR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38806	T NOTE (100.14)	05/01/01 02/15/04	912827546	19	100	4.7500	25,000,000.00	25,835,937.50	45,925.41	730,468.75
A 38807	T NOTE (100.14)	05/01/01 02/15/04	912827546	19	100	4.7500	25,000,000.00	25,835,937.50	45,925.41	728,515.62
A 39166	T NOTE	02/28/02 02/29/04	912827788	19	100	3.0000	25,000,000.00	24,976,562.50	2,038.04	-3,906.25
A 39167	T NOTE	02/28/02 02/29/04	912827788	19	100	3.0000	25,000,000.00	24,976,562.50	2,038.04	-3,906.25
A 37949	T NOTE (99.17)	11/15/99 05/15/04	912827585	19	100	3.0406	24,960,468.75	99,9062500000	307,458.56	1,381,250.00
A 38273	T NOTE (99.22)	05/10/00 05/15/04	912827585	45	100	5.8824	19,506,250.00	104,4375000000	976,562.50	978,125.00
A 38274	T NOTE (99.22)	05/10/00 05/15/04	912827585	45	100	6.7885	9,467,187.50	104,4375000000	153,729.28	976,562.50
A 38275	T NOTE (99.22)	05/10/00 05/15/04	912827585	19	100	5.2500	10,000,000.00	104,443,750.00	153,729.28	978,125.00
A 38276	T NOTE (99.22)	05/10/00 05/15/04	912827585	69	100	6.7931	9,465,625.00	104,4375000000	153,729.28	976,562.50
A 38810	T NOTE (101.30)	05/02/01 05/15/04	912827585	19	100	5.2500	50,000,000.00	52,418,750.00	768,646.41	1,257,812.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES 39.01% (M)										
4.3003 1108005000.00 1131952412.51 8,644,689.82 32,256,548.40										
4.5629 1099703676.61 102.1613090000 -7,812.50										
A 38842	FEDERAL HOME LOAN BANK	06/05/01 06/05/02	31338FJL3	19	100	4.0258	25,000,000.00	25,132,812.50	238,888.89	139,062.50
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA .87% (M)										
4.0258 25,000,000.00 25,132,812.50 238,888.89 139,062.50										
A 38844	FEDERAL NATL MTG ASSN	06/05/01 05/23/03	31358MUJ1	19	100	4.7000	20,000,000.00	20,125,000.00	255,888.89	125,000.00
A 38845	FEDERAL NATL MTG ASSN	06/05/01 05/23/03	31358MUJ1	19	100	4.7000	14,000,000.00	14,087,500.00	179,122.22	87,500.00
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 1.18% (M)										
4.7000 34,000,000.00 34,212,500.00 435,011.11 212,500.00										
4.7000 34,000,000.00 100.6250000000 20,895.84 52.77										
A 39079	FEDERAL NATL MTG ASSN DISC N	12/06/01 03/30/02	313589UM3	19	100	1.7700	4,994,433.33	4,995,381.94	20,895.84	52.77
A 38998	FEDERAL NATL MTG ASSN DISC N	10/04/01 04/04/02	313589VC4	19	100	2.2000	20,000,000.00	19,966,944.44	180,888.89	8,459.99
A 38975	FNNA DISCOUNT NOTES	09/25/01 04/11/02	313589YK6	45	100	2.3800	11,000,000.00	10,978,076.39	114,173.89	7,892.50
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 1.18% (M)										
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4.7000 34,000,000.00 100.6250										

MAJOR SORT KEY IS ICC#

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	PAR/SKARES	MARKET VALUE	CURR ACOR	INT UNREALIZED LOSS
				BROK	SAFE	YTM	BOOK	PRICE	SOURCE	GAIN
A	39075	FEDERAL NATL MTG ASSN DISC N	12/06/01 05/23/02	133589XD0	19	1.8100	16,000,000.00	15,935,075.56	69,966.67	1,844.45
A	39089	FEDERAL NATL MTG ASSN DISC N	12/10/01 05/30/02	133589X12	87	1.8256	15,863,244.44	99,59422222222	SUNGRD	
A	39090	FEDERAL NATL MTG ASSN DISC N	12/10/01 05/30/02	133589XT5	87	1.7500	35,000,000.00	34,845,125.00	137,812.50	-1,750.00
A	38978	FEDERAL NATL MTG ASSN DISC N	12/10/01 06/06/02	133589ZJ5	19	1.7900	50,000,000.00	99,55750000000	SUNGRD	2,694.45
A	38979	FEDERAL NATL MTG ASSN DISC N	10/02/01 07/15/02	133589ZJ5	19	1.8060	49,557,472.22	99,52083333333	SUNGRD	20,823.11
A	38979	FEDERAL NATL MTG ASSN DISC N	10/02/01 07/15/02	133589ZJ5	19	2.3532	10,209,142.67	99,32755555556	SUNGRD	19,221.33
A	39074	FEDERAL NATL MTG ASSN DISC N	12/03/01 07/16/02	133589ZK2	19	2.3532	9,600,000.00	9,555,445.33	SUNGRD	9,323.61
A	38995	FEDERAL NATL MTG ASSN DISC N	10/03/01 07/25/02	133589ZU0	19	1.8716	34,762,913.89	99,32261111111	SUNGRD	158,277.78
A	39091	FEDERAL NATL MTG ASSN DISC N	12/13/01 11/29/02	133589P39	19	2.2000	40,000,000.00	99,711,244.44	364,222.22	68,133.33
A	39091	FEDERAL NATL MTG ASSN DISC N	12/13/01 11/29/02	133589P39	19	2.0098	25,000,000.00	99,27811111111	SUNGRD	108,333.33
SUBTOTAL (Investment Type) 41 FAMA DISCOUNT NO 8.808 (M)						1.9747	257,000,000.00	255,446,814.44	1,548,466.12	142,652.21
A	39028	FEDL FARM CRED BK CONS DISC	11/06/01 08/14/02	313313B80	19	1.5100	2,000,000.00	1,983,400.00	12,202.78	1,014.44
A	39076	FEDL FARM CRED BK CONS DISC	12/04/01 09/20/02	313313G51	19	1.5300	1,970,182.78	99,17000000000	SUNGRD	4,060.00
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .388 (M)						1.9264	11,000,000.00	10,889,512.50	54,180.28	5,074.44
A	39099	FEDL HOME LOAN BK CONS DISC	12/28/01 03/20/02	313385U06	19	1.7200	7,584,000.00	7,577,035.36	22,827.84	-80.05
A	39029	FEDL HOME LOAN BK CONS DISC	11/06/01 03/27/02	313385U08	19	1.9200	7,554,287.57	99,90816666667	SUNGRD	520.00
A	38991	FEDL HOME LOAN BK CONS DISC	10/03/01 04/01/02	313385U27	19	1.9345	3,969,920.00	99,87433333333	SUNGRD	4,477.78
A	38992	FEDL HOME LOAN BK CONS DISC	10/03/01 04/01/02	313385U27	19	2.2858	9,887,000.00	99,985,016.67	SUNGRD	2,238.89
A	39081	FEDL HOME LOAN BK CONS DISC	12/06/01 04/03/02	313385V99	19	1.7800	4,943,500.00	99,85016666667	SUNGRD	146.67
A	39037	FEDL HOME LOAN BK CONS DISC	11/07/01 04/10/02	313385VJ2	19	1.7900	3,976,662.22	99,84050000000	SUNGRD	222.23
A	39038	FEDL HOME LOAN BK CONS DISC	11/07/01 04/10/02	313385VJ2	19	1.8038	3,969,371.10	99,80666666667	SUNGRD	555.56
A	39039	FEDL HOME LOAN BK CONS DISC	11/07/01 04/10/02	313385VJ2	19	1.8038	9,923,427.78	99,80666666667	SUNGRD	611.11
A	39082	FEDL HOME LOAN BK CONS DISC	12/06/01 04/10/02	313385VJ2	19	1.7911	3,975,277.78	99,80666666667	SUNGRD	177.78

INVESTMENTS OUTSTANDING AS OF 02/28/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FINN SAFE	CEN RATE	PAR/SHARES	MARKET PRICE	CURR ACOR	INT UNREALIZED	GAIN/LOSS

SUBTOTAL (Investment Type)				81	COMMERCIAL PAPER	1.728 (M)						

A	38812 BK AMER C.D.	05/04/01	03/12/02	06050EXU4	19	100	4.2000	50,000,000.00	50,039,789.29	1,755,833.33	39,789.29	
A	38814 BK AMER C.D.	05/07/01	05/01/02	06050EXV2	19	100	4.2000	50,000,000.00	100,079,685,792	SUNRGARD		
A	38820 BK AMER C.D.	05/09/01	05/06/02	06050EXA7	19	100	4.0800	50,000,000.00	50,196,671.73	1,696,944.44	196,671.13	
A	38813 BK AMER C.D.	05/04/01	05/07/02	06050EXH7	19	100	4.2700	50,000,000.00	100,333,342,532	SUNRGARD		
A	38815 BK AMER C.D.	05/07/01	05/29/02	06050EXW0	19	100	4.1000	50,000,000.00	44,185,406.07	1,476,053.33	185,406.07	
A	38911 BK AMER C.D.	07/02/01	07/01/02	06050EXM1	19	50	3.8000	10,000,000.00	100,421,374,351	SUNRGARD		
SUBTOTAL (Investment Type)				91	NEGOTIABLE C.D.*	8.798 (M)						
							4.1379	254,000,000.00	255,005,736.29	8,666,317.20	1,005,736.29	
							4.1379	254,000,000.00	100,385,990,000			

A	38942 PUBLIC TIME DEPOSIT	08/21/01	08/21/02		19	9901	3.3900	100,000.00	99,149.42	565.00		
							3.3900	100,000.00	99,149,416,666.67	SUNRGARD		
							3.3900	100,000.00			-850.58	
SUBTOTAL (Investment Type)				1010	PUBLIC TIME DE	.008 (M)						
							3.3900	100,000.00	99,149,417,000.00	565.00	-850.58	
							3.3900	100,000.00				
GRAND TOTAL							3.0840	2883961000.00	2901671084.66	24,235,311.96	34,380,096.13	
							3.3634	2861100756.05	100,613,391,000.00		-59,607.46	

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.' 8.79% (M)

A 38942 PUBLIC TIME DEPOSIT
08/21/01 08/21/02

SUBTOTAL (Investment Type) 1010 PUBLIC TIME DE .008(M)

GRAND TOTAL

LINE	BOOK VALUE
000.00	9,845,448.00
000.00	11,814,880.00
000.00	9,980,417.00
000.00	9,984,220.00
000.00	4,921,111.00
000.00	3,936,960.00
000.00	13,668,220.00
000.00	11,973,717.00
000.00	13,964,220.00
000.00	11,969,381.00
000.00	9,974,448.00
000.00	3,989,175.00
000.00	2,992,333.00
000.00	1,994,889.00
000.00	1,994,889.00
000.00	1,994,889.00
000.00	997,448.00
000.00	49,932,717.00
000.00	49,932,717.00
000.00	49,932,717.00
000.00	49,932,717.00
000.00	49,932,717.00
000.00	27,964,949.00
000.00	4,948,770.00
000.00	6,928,274.00
000.00	5,938,552.00
000.00	5,938,552.00
000.00	11,877,000.00
000.00	13,856,544.00
000.00	4,982,354.00
000.00	8,658,919.00
000.00	92,222.00
000.00	173,530.00
000.00	7,933,039.00
000.00	5,949,828.00
000.00	9,941,600.00
000.00	1,983,217.00
000.00	4,998,181.00
000.00	3,966,546.00
000.00	39,646,000.00
000.00	24,773,763.00
000.00	2,500,000.00
000.00	2,500,000.00
000.00	4,778,890.00
000.00	4,956,773.00
000.00	11,898,521.00
000.00	21,976,250.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	FAIR VALUE SHARES	BOOK VALUE
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A 38845 FEDERAL NATL MTG ASSN 31359MCP 100 05/23/03 06/05/01 000 4.700 4.700 100.000 14,000,000.00 14,000,000.00

SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL MORTG 1.19%(C) 4.700 4.700 100.000 34,000,000.00 34,000,000.00

A 39079	FEDERAL NATL MTG ASSN DI 3135890M3	928 03/20/02 12/06/01	000	1.770	1.779	99.489	5,000,000.00	4.974,333.33			
A 38998	FEDERAL NATL MTG ASSN DI 3135890V4	100 04/04/02 10/04/01	000	2.200	2.225	98.888	20,000,000.00	19,777,555.56			
A 38975	FNMA DISCOUNT NOTES	9903 05/23/02 09/25/01	000	2.380	2.412	98.961	11,000,000.00	10,856,010.00			
A 39075	FEDERAL NATL MTG ASSN DI 3135893X0	100 05/23/02 12/04/01	000	1.810	1.826	99.145	16,000,000.00	15,863,244.44			
A 39089	FEDERAL NATL MTG ASSN DI 3135893X12	100 06/30/02 12/10/01	000	1.750	1.765	99.165	34,709,662.50	34,709,662.50			
A 39090	FEDERAL NATL MTG ASSN DI 3135893X75	100 06/06/02 12/10/01	000	1.798	1.806	99.115	50,000,000.00	49,559,472.22			
A 38979	FEDERAL NATL MTG ASSN DI 3135892J5	859 07/15/02 10/02/01	000	2.310	2.353	98.165	10,400,000.00	10,209,442.67			
A 39074	FEDERAL NATL MTG ASSN DI 3135892K6	9531 07/16/02 12/03/01	000	2.310	2.353	98.165	9,600,000.00	9,423,624.00			
A 39091	FEDERAL NATL MTG ASSN DI 3135892C0	100 07/25/02 10/03/01	000	1.850	1.872	98.844	35,000,000.00	34,595,312.50			
A 38995	FEDERAL NATL MTG ASSN DI 3135893R3	100 11/29/02 12/13/01	000	2.200	2.240	98.197	40,000,000.00	39,278,888.89			
SUBTOTAL	(Investment Type) 41 FNMA DISCOUNT NOTES	8.87%(C)		1.975	2.001	98.738	257,000,000.00	253,757,446.11			

A 39028	FEDL FARM CRED BK CONS D 31331B80	100 08/14/02 11/06/01	000	1.910	1.939	98.509	2,000,000.00	1,970,182.78			
A 39076	FEDL FARM CRED BK CONS D 31331G51	100 09/24/02 12/04/01	000	1.930	1.960	98.445	9,000,000.00	8,860,075.00			
SUBTOTAL	(Investment Type) 42 FARM CREDIT DISCOUNT	.38%(C)		1.926	1.957	98.457	11,000,000.00	10,830,257.78			

A 39099	FEDL HOME LOAN BK CONS D 3133856M6	859 03/20/02 12/28/01	000	1.720	1.727	99.608	7,584,000.00	7,554,287.57			
A 39029	FEDL HOME LOAN BK CONS D 3133856U8	100 03/27/02 11/06/01	000	1.920	1.935	99.248	4,000,000.00	3,965,920.00			
A 38991	FEDL HOME LOAN BK CONS D 3133856U7	9906 04/01/02 10/03/01	000	2.260	2.286	98.870	10,000,000.00	9,887,000.00			
A 38992	FEDL HOME LOAN BK CONS D 3133856U7	9901 04/01/02 10/03/01	000	2.260	2.286	98.870	5,000,000.00	4,943,500.00			
A 39081	FEDL HOME LOAN BK CONS D 3133856V8	3 04/03/02 12/06/01	000	1.780	1.790	99.417	4,000,000.00	3,976,662.22			
A 39037	FEDL HOME LOAN BK CONS D 3133856V2	917 04/10/02 11/07/01	000	1.790	1.804	99.234	4,000,000.00	3,969,371.10			
A 39038	FEDL HOME LOAN BK CONS D 3133856V2	924 04/10/02 11/07/01	000	1.790	1.804	99.234	10,000,000.00	9,924,427.78			
A 39039	FEDL HOME LOAN BK CONS D 3133856V2	9615 04/10/02 11/07/01	000	1.790	1.804	99.234	11,000,000.00	10,915,770.56			
A 39082	FEDL HOME LOAN BK CONS D 3133856W7	803 05/02/02 12/06/01	000	1.780	1.791	99.382	4,000,000.00	3,975,277.78			
A 39080	FEDL HOME LOAN BK CONS D 3133856W7	879 05/02/02 12/06/01	000	1.790	1.803	99.269	2,000,000.00	1,985,381.67			
A 39041	FEDL HOME LOAN BK CONS D 3133856Y0	887 06/17/02 11/07/01	000	1.790	1.810	98.896	6,000,000.00	5,936,770.00			
A 39041	FEDL HOME LOAN BK CONS D 3133856Y0	804 06/17/02 11/07/01	000	2.220	2.263	98.095	15,000,000.00	14,834,425.00			
A 38996	FEDL HOME LOAN BK CONS D 3133856Y3	100 08/09/02 10/04/01	000	1.940	1.974	98.286	10,000,000.00	9,809,530.00			
A 39030	FEDL HOME LOAN BK CONS D 3133856Y5	100 09/20/02 11/06/01	000	1.940	1.975	98.232	11,000,000.00	10,805,568.89			
A 39031	FEDL HOME LOAN BK CONS D 3133856Y4	100 09/30/02 11/06/01	000	2.040	2.080	98.090	3,000,000.00	2,942,110.00			
A 39021	FEDL HOME LOAN BK CONS D 3133856Y1	100 10/04/02 11/01/01	000	1.920	1.942	98.860	116,584,000.00	115,255,155.90			
SUBTOTAL	(Investment Type) 43 FEDERAL HOME LOAN DISC	4.03%(C)		1.920	1.942	98.860	116,584,000.00	115,255,155.90			

A 38758	FEDL HOME IN MTG CORP DI 313397UG4	7622 03/15/02 03/27/01	000	4.220	4.402	95.862	13,000,000.00	12,462,067.22			
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(SIRPT)

INVESTMENTS OUTSTANDING AS OF 2/28/02
MAJOR SORT KEY IS ICC#

MAJOR SORT KEY IS ICC#

MAJOR SORT KEY IS ICC#

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF PURP	CUN RATE	TENDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38786	FEDL HOME LN MTG CORP DI	313397JG4	920	03/15/02	04/09/01	000	4.050	4.211	96.115	2,000,000.00	1,923,500,000.00
A 38993	FEDL HOME LN MTG CORP DI	313397D65	805	08/28/02	10/03/01	000	2.220	2.266	97.971	20,000,000.00	19,594,233.33
A 38894	FEDL HOME LN MTG CORP DI	313397D65	9901	08/28/02	10/03/01	000	2.220	2.266	97.971	10,000,000.00	9,797,116.67
A 39023	FEDL HOME LN MTG CORP DI	313397D81	100	08/30/02	11/01/01	000	1.990	2.024	98.331	5,000,000.00	4,916,530.56
A 39016	FEDL HOME LN MTG CORP DI	313397H46	100	09/27/02	10/31/01	000	2.000	2.037	98.131	30,000,000.00	29,448,333.33
A 39017	FEDL HOME LN MTG CORP DI	313397H46	100	09/27/02	10/31/01	000	2.030	2.069	98.134	25,000,000.00	24,533,381.94
A 39018	FEDL HOME LN MTG CORP DI	313397L66	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.46
A 39092	FEDL HOME LN MTG CORP DI	313397P54	100	11/15/02	12/13/01	000	1.970	2.007	98.156	49,500,000.00	48,587,151.25
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES					5.64% (C)		2.234	2.286	97.908	164,770,000.00	161,323,533.76
A 39140	MORGAN STANLEY C/P	61745BC9	100	03/12/02	02/07/02	000	1.750	1.773	99.838	6,000,000.00	5,990,265.50
A 39141	MORGAN STANLEY C/P	61745BC9	9903	03/12/02	02/07/02	000	1.750	1.773	99.838	19,000,000.00	18,959,172.00
A 39142	MORGAN STANLEY C/P	61745BC9	858	03/12/02	02/07/02	000	1.750	1.773	99.838	25,000,000.00	24,959,437.50
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC					1.74% (C)		1.750	1.773	99.838	50,000,000.00	49,918,875.00
A 38812	BK AMER C.D.	06050EX04	100	03/12/02	05/04/01	000	4.200			50,000,000.00	50,000,000.00
A 38814	BK AMER C.D.	06050EXV2	100	05/01/02	05/07/01	000	4.100			50,000,000.00	50,000,000.00
A 38820	BK AMER C.D.	06050EXA7	100	05/06/02	05/09/01	000	4.080			44,000,000.00	44,000,000.00
A 38813	BK AMER C.D.	06050EXX7	100	05/07/02	05/04/01	000	4.270			50,000,000.00	50,000,000.00
A 38815	BK AMER C.D.	06050EXM0	100	05/29/02	05/07/01	000	4.100			50,000,000.00	50,000,000.00
A 38911	BK AMER C.D.	06050EXM1	50	07/01/02	07/02/01	000	3.800			10,000,000.00	10,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S					8.88% (C)		4.138	4.138	100.000	254,000,000.00	254,000,000.00
SUBTOTAL PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT							3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT											

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	PURP	CUN RATE	TENDING YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
				100.008 (C)			3.390	3.390	100.000	100,000.00	100,000.00
				REPORT TOTALS							
				ASSETS			3.390	3.390	100.000	100,000.00	100,000.00
				FIXED							

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. DANIEL DALY 415-554-4467
 DETAIL TRANSACTION REPORT - FIXED INCOME
 02/01/02 TO 02/28/02
 SETTLEMENT DATE BASIS
 30 FUNDS

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 RUN: 03/02/02 00:04:00

INVSMT NO. MEMO	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
CASH DATE	ENTRY			TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
33942 T NOTE (88.20)		40	08/15/03	02/15/02	INTR	5.750		-143.75	
		02/15/02	03/01/02	02/15/02		7.520			143.75
37378 T NOTE (99.22)		19	02/15/02	02/15/04	02/15/02	INTR	4.750	-356,250.00	356,250.00
		02/15/02	03/01/02	02/15/02		4.825		-356,250.00	356,250.00
37319 T NOTE (99.12)		19	02/15/02	03/01/02	02/15/02	INTR	4.750	-356,250.00	356,250.00
		02/15/02	03/01/02	02/15/02		4.892		-356,250.00	356,250.00
38473 T NOTE (95.27)		19	02/15/04	02/15/02	INTR	4.750		-356,250.00	356,250.00
		02/15/02	03/01/02	02/15/02		6.092		-356,250.00	356,250.00
38474 T NOTE (95.27)		19	02/15/04	02/15/02	INTR	4.750		-356,250.00	356,250.00
		02/15/02	03/01/02	02/15/02		6.092		-356,250.00	356,250.00
38476 T NOTE (95.27)		19	02/15/04	02/15/02	INTR	4.750		-356,250.00	356,250.00
		02/15/02	03/01/02	02/15/02		6.092		-356,250.00	356,250.00
38477 T NOTE (95.18)		19	02/15/04	02/15/02	INTR	4.750		-356,250.00	356,250.00
		02/15/02	03/01/02	02/15/02		6.184		-356,250.00	356,250.00
38708 T NOTE (99.11)		19	02/15/04	02/15/02	INTR	4.750		-712,500.00	712,500.00
		02/15/02	03/01/02	02/15/02		4.994		-427,500.00	427,500.00
38718 T NOTE (99.26)		19	02/15/04	02/15/02	INTR	4.750		-427,500.00	427,500.00
		02/15/02	03/01/02	02/15/02		4.824		-456,775.00	456,775.00
38726 FEDL HOME LN MTG CORP		19	02/28/02	02/28/02	MAT	4.530		-10,000,000.00	10,000,000.00
		03/01/02	02/28/02			4.747		-87,888.89	87,888.89
38729 FEDERAL NATL MTG ASSN		19	02/22/02	02/22/02	MAT	4.520		-2,000,000.00	2,000,000.00
		03/01/02	02/22/02			4.728		-87,888.89	87,888.89
38730 FEDERAL NATL MTG ASSN		19	02/22/02	02/22/02	MAT	4.520		-2,000,000.00	2,000,000.00
		03/01/02	02/22/02			4.728		-87,888.89	87,888.89
38731 FEDERAL NATL MTG ASSN		19	02/22/02	02/22/02	MAT	4.520		-2,000,000.00	2,000,000.00
		03/01/02	02/22/02			4.728		-87,888.89	87,888.89
38732 FEDERAL NATL MTG ASSN		19	02/22/02	02/22/02	MAT	4.520		-2,000,000.00	2,000,000.00
		03/01/02	02/22/02			4.728		-87,888.89	87,888.89
38733 FEDERAL NATL MTG ASSN		19	02/22/02	02/22/02	MAT	4.520		-2,000,000.00	2,000,000.00
		03/01/02	02/22/02			4.728		-87,888.89	87,888.89
38734 FEDL HOME LN MTG CORP		19	02/28/02	02/28/02	MAT	4.530		-7,000,000.00	7,000,000.00
		03/01/02	02/28/02			4.731		-357,582.23	357,582.23
38735 FEDL HOME LN MTG CORP		19	02/28/02	02/28/02	MAT	4.530		-8,000,000.00	8,000,000.00
		03/01/02	02/28/02			4.731		-357,582.23	357,582.23
38736 FEDL HOME LN MTG CORP		19	02/28/02	02/28/02	MAT	4.530		-8,000,000.00	8,000,000.00
		03/01/02	02/28/02			4.731		-357,582.23	357,582.23
38737 FEDL HOME LN MTG CORP		19	02/28/02	02/28/02	MAT	4.530		-8,000,000.00	8,000,000.00
		03/01/02	02/28/02			4.731		-357,582.23	357,582.23
38764 T NOTE (100.21)		19	02/15/04	02/15/02	INTR	4.750		-237,500.00	237,500.00
		02/15/02	03/01/02	02/15/02		4.515		-80,453.33	80,453.33
38767 FEDL HOME LN MTG CORP		19	02/28/02	02/28/02	MAT	4.491		-209,941.67	209,941.67
		03/01/02	02/28/02			4.130		-6,000,000.00	6,000,000.00
38787 FNNM DISCOUNT NOTES		19	03/01/02	02/08/02	MAT	4.280		-6,000,000.00	6,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/02 TO 02/28/02
SETTLEMENT DATE BASIS
30 FUNDS

PAGE: 2
RUN: 03/02/02 00:04:00

INVSMT NO.	DESCRIPTION/FOOL#	BANK BROK	MATURITY	TRADE/SETTLE	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
	MEMO	CASH DATE	ENTRY		TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38797	T NOTE (100.22)	19	02/15/02	03/01/02	02/15/02	INTR	4.750		-237,500.00	237,500.00
38799	T NOTE (100.20)	19	02/15/02	03/01/02	02/15/02	INTR	4.487		-237,500.00	237,500.00
38803	T NOTE (100.12)	19	02/15/02	03/01/02	02/15/02	INTR	4.750		-593,750.00	593,750.00
38805	T NOTE (100.14)	19	02/15/02	03/01/02	02/15/02	INTR	4.611		-593,750.00	593,750.00
38806	T NOTE (100.14)	19	02/15/02	03/01/02	02/15/02	INTR	4.576		-593,750.00	593,750.00
38807	T NOTE (100.14)	19	02/15/02	03/01/02	02/15/02	INTR	4.750		-593,750.00	593,750.00
38808	BK AMER C.D.	19	02/15/02	03/01/02	02/15/02	INTR	4.585		-593,750.00	593,750.00
38809	BK AMER C.D.	19	02/15/02	03/01/02	02/15/02	INTR	4.582		-593,750.00	593,750.00
38825	T NOTE (99.11)	19	02/15/02	03/01/02	02/15/02	INTR	4.250		-50,000.00	50,000.00
38962	UNITED STATES TREAS BI	19	02/26/02	02/26/02	MAT	4.250	-50,000.00	0.00	-1,694,097.22	51,694,097.22
38964	UNITED STATES TREAS BI	19	02/26/02	02/26/02	MAT	4.250	-50,000.00	0.00	-1,776,736.11	51,776,736.11
38967	UNITED STATES TREAS BI	19	02/26/02	02/26/02	MAT	4.250	-50,000.00	0.00	-1,776,736.11	51,776,736.11
38980	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
38981	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
38982	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
38983	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
38984	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
38985	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
39022	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
39033	FEDL HOME LN MTG CORP	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
39036	UNITED STATES TREAS BI	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00
39104	FEDL HOME LOAN BK CONS	19	02/28/02	02/28/02	MAT	2.320	-4,000.00	0.00	-38,408.88	4,000.00

* ACTIVE TRANSACTIONS *

INVSMT NO. MEMO	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE /ENTRY	SETTLE	TYE	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
39107	MORGAN STANLEY C/P	19	74	02/07/02	02/07/02	MAT	1.760	-50,000,000.00	-49,924,222.22
				03/01/02	02/07/02	MAT	1.763		-75,777.78
39110	UNITED STATES TREAS BI	19	40	02/07/02	02/07/02	MAT	1.630	-25,000,000.00	-24,983,020.83
				03/01/02	02/07/02	MAT	1.631		-16,979.17
39113	UNITED STATES TREAS BI	19	40	02/21/02	02/21/02	MAT	1.640	-18,000,000.00	-17,977,860.00
				03/01/02	02/21/02	MAT	1.642		-22,140.00
39117	UNITED STATES TREAS BI	19	40	02/28/02	02/28/02	MAT	1.665	-50,000,000.00	-49,935,250.00
				03/01/02	02/28/02	MAT	1.667		-64,750.00
39118	UNITED STATES TREAS BI	19	40	02/28/02	02/28/02	MAT	1.665	-50,000,000.00	-49,935,250.00
				03/01/02	02/28/02	MAT	1.667		-64,750.00
39119	UNITED STATES TREAS BI	19	40	02/28/02	02/28/02	MAT	1.665	-50,000,000.00	-49,935,250.00
				03/01/02	02/28/02	MAT	1.667		-64,750.00
39140	MORGAN STANLEY C/P	19	74	03/12/02	02/07/02	PURC	1.750	6,000,000.00	5,990,265.50
				02/11/02	02/07/02	PURC	1.773		-9,734.50
39141	MORGAN STANLEY C/P	19	74	03/12/02	02/07/02	PURC	1.750	19,000,000.00	18,969,172.00
				02/11/02	02/07/02	PURC	1.773		-30,828.00
39142	MORGAN STANLEY C/P	19	74	03/12/02	02/07/02	PURC	1.750	25,000,000.00	24,959,437.50
				02/11/02	02/07/02	PURC	1.773		-40,562.50
39143	UNITED STATES TREAS BI	19	40	08/08/02	02/11/02	PURC	1.795	50,000,000.00	49,556,236.11
				02/11/02	02/11/02	PURC	1.811		-443,763.89
39144	UNITED STATES TREAS BI	19	40	08/08/02	02/11/02	PURC	1.795	32,000,000.00	31,715,991.11
				02/11/02	02/11/02	PURC	1.811		-284,008.89
39145	UNITED STATES TREAS BI	19	40	07/11/02	02/11/02	PURC	1.740	3,000,000.00	2,978,250.00
				02/11/02	02/11/02	PURC	1.753		-21,750.00
39146	UNITED STATES TREAS BI	19	40	07/11/02	02/11/02	PURC	1.740	2,000,000.00	1,985,500.00
				02/11/02	02/11/02	PURC	1.753		-14,500.00
39147	UNITED STATES TREAS BI	19	40	07/11/02	02/11/02	PURC	1.740	2,000,000.00	1,985,500.00
				02/11/02	02/11/02	PURC	1.753		-14,500.00
39148	UNITED STATES TREAS BI	19	40	07/11/02	02/11/02	PURC	1.740	2,000,000.00	1,985,500.00
				02/11/02	02/11/02	PURC	1.753		-14,500.00
39149	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	2,000,000.00	1,982,398.33
				02/11/02	02/12/02	PURC	1.806		-17,601.67
39150	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	2,000,000.00	1,982,398.33
				02/11/02	02/12/02	PURC	1.806		-17,601.67
39151	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	1,000,000.00	991,199.17
				02/11/02	02/12/02	PURC	1.806		-8,800.83
39152	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	1,000,000.00	991,199.17
				02/11/02	02/12/02	PURC	1.806		-8,800.83
39153	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	1,000,000.00	991,199.17
				02/11/02	02/12/02	PURC	1.806		-8,800.83
39154	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	1,000,000.00	991,199.17
				02/11/02	02/12/02	PURC	1.806		-8,800.83
39155	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	1,000,000.00	991,199.17
				02/11/02	02/12/02	PURC	1.806		-8,800.83

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
02/01/02 TO 02/28/02
SETTLEMENT DATE BASIS
30 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
NO.	MEMO	CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39156	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.790	1,000,000.00	991,199.17	-991,199.17
39157	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.806	-8,800.83		
							4,000,000.00	3,964,796.67		
39158	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.806	-35,203.33		
							8,000,000.00	7,929,593.32		
39159	UNITED STATES TREAS BI	19	40	08/08/02	02/12/02	PURC	1.806	-750,406.88		
							25,000,000.00	24,783,053.36		
39160	T BILL	19	40	08/15/02	02/20/02	PURC	1.791	-216,944.44		
							50,000,000.00	49,562,444.44		
39161	T BILL	19	40	08/22/02	02/20/02	PURC	1.806	-437,555.56		
							50,000,000.00	49,542,472.22		
39162	T BILL	19	87	08/22/02	02/21/02	PURC	1.827	-457,527.78		
							50,000,000.00	49,550,125.00		
39163	BNY (1200.01)	19	99	04/30/02	02/26/02	PURC	1.830	-449,875.00		
							25,000,000.00	25,000,000.00		
39164	T NOTE	19	99	02/26/02	02/25/02	PURC	5.500	-25,000,000.00	-25,000,000.00	
							25,000,000.00	24,976,000.00		
39165	T NOTE	19	40	02/27/02	02/28/02	PURC	3.050	-24,000.00		
							25,000,000.00	24,976,000.00		
39166	T NOTE	19	40	02/27/02	02/28/02	PURC	3.050	-24,000.00		
							25,000,000.00	24,976,000.00		
39167	T NOTE	19	40	02/27/02	02/28/02	PURC	3.050	-24,000.00		
							25,000,000.00	24,976,000.00		
39168	T BILL	19	40	02/28/02	02/28/02	PURC	1.730	-57,277.78		
							50,000,000.00	49,932,722.22		
39169	T BILL	19	40	02/28/02	02/28/02	PURC	1.730	-57,277.78		
							50,000,000.00	49,932,722.22		
39170	T BILL	19	40	02/28/02	02/28/02	PURC	1.730	-57,277.78		
							50,000,000.00	49,932,722.22		
39171	T BILL	19	87	02/28/02	02/28/02	PURC	1.730	-57,277.78		
							50,000,000.00	49,560,066.44		
								-439,930.56		

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

02/01/02 TO 02/28/02
REPORT GRAND TOTALS

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TYPE/ TX#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (32)	2.841	663,000,000.00		659,643,835.71	-3,356,164.29			-659,643,835.71	
SALE (7)	3.235	-195000000.00		-193908275.44	1,091,724.56		-1,145,573.90	-662,591.24	195,720,440.58
INTR (16)	5.013						-6,365,143.75		
MAT (30)	2.579	-562000000.00		-558195518.61			-7,275,314.72		561,666,351.94

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

April 8, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past nine months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 104,346,144	Earned Interest Yield
Total Net Earnings	\$ 92,413,090	Pooled Funds 4.549%
Average Age of Portfolio	251 Days	All Funds 4.280%

Total cost of the securities on hand on March 31, 2002 was \$2,913,716,158 with a market value of \$2,942,200,803 plus fixed assets accrued earnings of \$19,860,288.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of March 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on March 31, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of March 2002.

Very truly yours,



Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
3/01/02 THROUGH 3/31/02

ALL FUNDS

	-----GOV'T SECURITIES-----		-----TIME DEPOSITS-----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,307,660.74	.00	847.50	N/A	5,308,508.24
TOTAL NET EARNINGS THIS PERIOD:	8,076,263.61	.00	291.92	N/A	8,076,555.53
AVERAGE DAILY PORTFOLIO BALANCE:	2,932,153,932.03	.00	100,000.00	N/A	2,932,253,932.03
EARNED INCOME YIELD THIS PERIOD:	3.243	.000	3.437	N/A	3.243
END OF PERIOD PORTFOLIO BALANCE:	2,913,616,158.06	.00	100,000.00	N/A	2,913,716,158.06
CURRENT AMORTIZED BOOK VALUE:	2,917,373,978.99	.00	100,000.00	N/A	2,917,473,978.99
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.057	.000	3.437	N/A	3.057
WEIGHTED AVERAGE DAYS TO MATURITY:	251.17	.00	143.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	251.17	.00	143.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.243

SUMMARY DESCRIPTION	CURR RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Investment Type) 11 TREASURY BILLS	35.02%(C)	1.817	1.833	99.315	1,027,522,000.00
(Investment Type) 12 TREASURY NOTES	32.44%(C)	4.474	4.755	99.177	953,005,000.00
(Investment Type) 22 FEDERAL HOME LOAN BANK	.86%(C)	4.000	4.026	99.975	25,000,000.00
(Investment Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	1.17%(C)	4.700	4.700	100.000	34,000,000.00
(Investment Type) 41 FNM4 DISCOUNT NOTES	8.54%(C)	1.979	2.005	98.723	252,000,000.00
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.37%(C)	1.926	1.957	98.457	11,000,000.00
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	7.84%(C)	1.828	1.840	99.375	230,000,000.00
(Investment Type) 44 FMC DISCOUNT NOTES	5.04%(C)	2.042	2.082	98.109	149,770,000.00
(Investment Type) 81 COMMERCIAL PAPER DISC	1.71%(C)	1.810	1.815	99.718	50,000,000.00
(Investment Type) 91 NEGOTIABLE C.D.'S	7.00%(C)	4.123	4.123	100.000	204,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.00%(C)	3.390	3.390	100.000	100,000.00
REPORT TOTALS		2.919	3.022	99.228	2,936,397,000.00
ASSETS					2,913,716,158.06
FIXED					

(REFRMT) INVESTMENTS OUTSTANDING AS OF 03/31/02
MAJOR SORT KEY IS IC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	PAR/SHARES	MARKET PRICE	CURR ACER	INT	UNREALIZED GAIN
NUMBER			BOOK	SALE	YTM TR	BOOK	MARKET VALUE	SOURCE		LOSS
A 39000	UNITED STATES TREAS BILLS 10/04/01 04/04/02	912795JN2	19	3	2.1550	28,000,000.00	27,994,750.00	300,023.89		
A 39203	T BILLS 03/18/02 04/04/02	912795JN2	40	000	2.1787	27,694,947.78	99,9812500000	SUNGARD		-221.67
A 39007	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795JP7	19	931	1.7300	7,993,464.44	7,998,500.00	5,882.23		
A 39008	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795JP7	40	000	1.7314	5,000,000.00	99,9612900000	SUNGARD		-346.67
A 39009	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795JP7	19	3	2.1200	5,000,000.00	4,997,395.83	48,288.89		340.27
A 39010	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795JP7	40	000	2.1419	4,948,766.67	99,9479166667	SUNGARD		476.39
A 39011	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795JP7	19	901	2.1200	7,000,000.00	6,996,354.41	67,004.45		
A 39120	UNITED STATES TREAS BILLS 10/19/01 04/11/02	912795JP7	40	9902	2.1200	6,928,273.33	99,9479166667	SUNGARD		408.33
A 39204	T BILLS 03/18/02 04/18/02	912795J05	19	931	2.1200	5,938,520.00	99,9479166667	SUNGARD		408.33
A 39056	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	2.1419	5,938,520.00	5,996,875.00	57,946.67		
A 39057	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	9907	2.1200	5,938,520.00	99,9479166667	SUNGARD		408.33
A 39058	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	9907	2.1419	12,000,000.00	11,993,750.00	115,893.33		
A 39059	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	856	1.6500	11,877,040.00	99,9479166667	SUNGARD		816.67
A 39060	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.6558	4,982,354.17	4,995,805.92	13,750.00		
A 39061	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	900	1.7300	5,000,000.00	4,992,805.92	SUNGARD		-296.25
A 39062	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.7326	4,992,551.33	99,9161842105	SUNGARD		3,363.89
A 39063	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	100	1.9300	8,732,000.00	8,721,924.62	61,793.46		-109.36
A 39064	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	8,658,971.37	99,88461538462	SUNGARD		1,159.79
A 39065	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	467	1.9300	93,000.00	92,892.69	658.13		12.35
A 39066	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	125,222.21	99,88461538462	SUNGARD		23.25
A 39067	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	411	1.9300	174,798.08	1,338.41	1,338.41		
A 39068	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	173,536.42	99,88461538462	SUNGARD		23.25
A 39069	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	806	1.9300	8,000,000.00	7,990,769.23	56,613.34		1,062.56
A 39070	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	7,933,093.33	99,88461538462	SUNGARD		796.92
A 39071	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	860	1.9300	6,000,000.00	5,993,076.92	42,460.00		
A 39072	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	5,949,820.00	99,88461538462	SUNGARD		7,076.66
A 39073	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	887	1.9300	1,000,000.00	998,984.15	7,076.66		
A 39074	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	99,163.67	99,88461538462	SUNGARD		132.82
A 39075	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	906	1.9300	2,000,000.00	1,977,662.31	14,153.34		265.64
A 39076	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	1,963,273.33	99,88461538462	SUNGARD		664.10
A 39077	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	929	1.9300	5,000,000.00	4,994,220.77	35,383.34		
A 39078	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	4,958,183.33	99,88461538462	SUNGARD		531.29
A 39079	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	9615	1.9300	4,000,000.00	3,995,384.62	28,306.66		
A 39080	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.9463	3,966,546.67	99,88461538462	SUNGARD		531.29
A 39081	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	859	1.7300	7,000,000.00	6,991,923.08	4,709.45		
A 39082	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.7332	6,987,217.22	99,88461538462	SUNGARD		4,709.45
A 39083	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	100	1.8100	40,000,000.00	39,941,287.88	291,611.11		-3.59
A 39084	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.8262	39,646,044.44	99,85321969697	SUNGARD		3,632.33
A 39085	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	858	1.7200	17,550,000.00	17,504,229.41	20,938.61		233.29
A 39086	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.7246	17,483,097.51	99,85321969697	SUNGARD		233.29
A 39087	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	859	1.7200	27,400,000.00	27,359,782.20	32,727.78		
A 39088	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.7246	27,326,689.78	99,85321969697	SUNGARD		364.64
A 39089	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	860	1.7200	5,070,000.00	5,062,558.24	6,055.83		
A 39090	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.7246	5,056,434.93	99,85321969697	SUNGARD		67.48
A 39091	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	19	100	1.7400	50,000,000.00	49,926,609.85	43,500.00		
A 39092	UNITED STATES TREAS BILLS 11/20/01 04/25/02	912795J05	40	000	1.7441	49,881,583.33	99,85321969697	SUNGARD		1,526.52

(REMARK)

INVESTMENTS OUTSTANDING AS OF 03/31/02

MAJOR SORT KEY IS ICS#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	P&R/ SHARES	MARKET PRICE	CURR ACOR PRICE SOURCE	INT UNREALIZED GAIN
A 39198	T Bills 03/14/02 05/02/02	912795JS1	19	100	1.7400	50,000,000.00	49,926,609.85	43,500.00	1,526.52
A 39199	T Bills 03/14/02 05/02/02	912795JS1	19	100	1.7441	49,881,583.33	49,853,219,696.97	43,500.00	1,526.52
A 39200	T Bills 03/14/02 05/02/02	912795JS1	19	100	1.7441	50,000,000.00	49,926,609.85	43,500.00	1,526.52
A 39201	T Bills 03/14/02 05/02/02	912795JS1	19	100	1.7441	49,881,583.33	49,853,219,696.97	43,500.00	1,526.52
A 39042	UNITED STATES TREAS BILLS 03/14/02 05/02/02	912795JS1	19	100	1.7400	20,000,000.00	19,970,661.94	17,400.00	610.61
A 39052	UNITED STATES TREAS BILLS 03/14/02 05/02/02	912795JS1	19	100	1.7441	19,952,633.33	19,853,219,696.97	17,400.00	610.61
A 39053	UNITED STATES TREAS BILLS 03/14/02 05/02/02	912795JS1	19	100	1.7441	24,955,468.75	24,773,763.89	17,400.00	2,704.86
A 39054	UNITED STATES TREAS BILLS 03/14/02 05/02/02	912795JS1	19	100	1.7400	25,522,000.00	25,507,000.00	17,235.76	219.63
A 39178	T BILL 03/07/02 05/16/02	912795J96	19	9904	1.7629	473,892.50	477,178,000.00	30.40	230.85
A 39206	T BILL 03/18/02 05/16/02	912795J06	19	858	1.7258	17,939,800.00	17,962,300.53	1,000.53	30.40
A 39207	T Bills 03/18/02 05/23/02	912795J06	19	858	1.7258	14,000,000.00	13,970,678.19	9,609.44	1,565.69
A 39108	UNITED STATES TREAS BILLS 01/08/02 07/05/02	912795K03	19	858	1.7500	5,000,000.00	4,975,515.46	20,173.61	-1,733.33
A 39109	UNITED STATES TREAS BILLS 01/09/02 07/05/02	912795K03	19	100	1.7200	12,000,000.00	11,941,237.11	47,013.33	-1,394.26
A 39145	UNITED STATES TREAS BILLS 02/11/02 07/11/02	912795K11	19	9902	1.7400	3,000,000.00	2,984,311.87	7,105.00	-4,296.22
A 39146	UNITED STATES TREAS BILLS 02/11/02 07/11/02	912795K11	19	907	1.7400	2,978,250.00	2,978,250.00	4,736.67	-983.03
A 39147	UNITED STATES TREAS BILLS 02/11/02 07/11/02	912795K11	19	904	1.7400	2,000,000.00	1,989,581.31	4,736.67	-655.36
A 39148	UNITED STATES TREAS BILLS 02/11/02 07/11/02	912795K11	19	903	1.7400	2,000,000.00	1,989,581.31	4,736.67	-655.36
A 39121	UNITED STATES TREAS BILLS 01/31/02 08/01/02	912795K04	19	100	1.8850	30,000,000.00	29,806,300.40	89,250.00	-655.36
A 39208	T Bill 03/25/02 08/01/02	912795K04	19	100	1.8850	40,000,000.00	39,741,733.87	14,661.11	-12,224.60
A 39143	UNITED STATES TREAS BILLS 02/11/02 08/08/02	912795K12	19	100	1.8111	49,556,236.11	49,661,408.09	122,159.72	-2,743.91
A 39144	UNITED STATES TREAS BILLS 02/11/02 08/08/02	912795K12	19	9531	1.7950	32,000,000.00	31,783,358.78	78,182.22	-16,897.74
A 39149	UNITED STATES TREAS BILLS 02/11/02 08/08/02	912795K12	19	924	1.7900	2,000,000.00	1,986,469.92	4,773.33	-10,814.55
A 39150	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K12	19	879	1.7900	2,000,000.00	1,986,469.92	4,773.33	-711.74
A 39151	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K12	19	803	1.7900	1,000,000.00	993,229.96	2,386.67	-711.74
			40	000	1.8059	991,199.17	99,322,996,832.1	-355.88	

(REPMKT)
INVESTMENTS OUTSTANDING AS OF 03/31/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN RTR	PAR/ SHARES	MARKET VALUE	CURR ACCR	INT UNREALIZED	GAIN LOSS
NUMBER				SAVE	YTM	TR	PRICE			
A 38841	T NOTE (99.20)	912827403	19	100	4.2500	15,000,000.00	15,201,562.50	241,263.81	262,500.00	
	06/04/01 11/15/03		87	000	4.4261	14,939,062.50	101,343,750,000	SINGARD		
A 38843	T NOTE (99.20)	912827403	19	100	4.2500	25,000,000.00	25,335,937.50	402,106.35	430,664.06	
	06/04/01 11/15/03		87	000	4.4142	24,905,673.44	101,343,750,000	SINGARD		
A 39065	T NOTE (99.17)	912827761	19	100	3.0000	25,000,000.00	24,812,500.00	251,373.63		
	11/30/01 11/30/03		45	000	3.2597	24,875,250.00	99,250,000,000	SINGARD		
A 39069	T NOTE (99.17)	912827761	19	100	3.0000	25,000,000.00	24,812,500.00	251,373.63	-62,750.00	
	11/30/01 11/30/03		40	000	3.2650	24,872,750.00	99,250,000,000	SINGARD		
A 39071	T NOTE (99.16)	912827761	19	100	3.0000	25,000,000.00	24,812,500.00	251,373.63	-60,250.00	
	11/30/01 11/30/03		87	000	3.2749	24,868,000.00	99,250,000,000	SINGARD		
A 39073	T NOTE (99.18)	912827761	19	100	3.0000	25,000,000.00	24,812,500.00	251,373.63	-55,500.00	
	11/30/01 11/30/03		89	000	3.2352	25,000,000.00	99,250,000,000	SINGARD		
A 39101	T NOTE (99.28)	912827769	19	100	3.2500	15,000,000.00	14,929,687.50	122,548.34	-4,500.00	
	12/31/01 12/31/03		40	000	3.3302	14,976,900.00	99,531,250,000	SINGARD		
A 39102	T NOTE (99.28)	912827769	19	100	3.2500	15,000,000.00	14,929,687.50	122,548.34	-47,212.50	
	12/31/01 12/31/03		45	000	3.3302	14,976,900.00	99,531,250,000	SINGARD		
A 39105	T NOTE (99.28)	912827769	19	100	3.2500	15,000,000.00	14,929,687.50	122,548.34	-47,212.50	
	12/31/01 12/31/03		89	000	3.3302	14,976,900.00	99,531,250,000	SINGARD		
A 39137	T NOTE (99.24)	912827762	19	1	3.0000	25,000,000.00	24,742,187.50	124,309.39	-47,212.50	
	01/31/02 01/31/04		89	000	3.1381	24,933,593.75	98,968,750,000	SINGARD		
A 37378	T NOTE (99.22)	912827546	19	100	4.7500	15,000,000.00	15,314,062.50	88,570.44	-151,406.25	
	02/16/99 02/15/04		74	000	4.8246	14,950,781.25	102,093,750,000	SINGARD		
A 37379	T NOTE (99.12)	912827546	19	100	4.7500	15,000,000.00	15,314,062.50	88,570.44	353,281.25	
	02/16/99 02/15/04		74	000	4.8925	14,906,250.00	102,093,750,000	SINGARD		
A 38473	T NOTE (95.27)	912827546	19	100	6.0915	15,000,000.00	15,314,062.50	88,570.44	407,812.50	
	08/15/00 02/15/04		40	000	6.0915	15,000,000.00	102,093,750,000	SINGARD		
A 38474	T NOTE (95.27)	912827546	19	100	6.0915	15,000,000.00	15,314,062.50	88,570.44	939,843.75	
	08/15/00 02/15/04		45	000	6.0915	15,000,000.00	102,093,750,000	SINGARD		
A 38476	T NOTE (95.27)	912827546	19	100	4.7500	15,000,000.00	15,314,062.50	88,570.44	939,843.75	
	08/15/00 02/15/04		89	000	6.0915	14,374,218.75	102,093,750,000	SINGARD		
A 38477	T NOTE (95.18)	912827546	19	100	4.7500	15,000,000.00	15,314,062.50	88,570.44	962,031.25	
	08/15/00 02/15/04		40	000	6.1845	14,332,031.25	102,093,750,000	SINGARD		
A 38708	T NOTE (99.11)	912827546	19	100	4.7500	30,000,000.00	30,628,125.00	177,140.88	829,687.50	
	02/16/01 02/15/04		40	000	4.9941	29,798,437.50	102,093,750,000	SINGARD		
A 38718	T NOTE (99.26)	912827546	19	100	4.7500	18,000,000.00	18,376,875.00	106,284.53	413,437.50	
	02/23/01 02/15/04		40	000	4.8236	17,963,437.50	102,093,750,000	SINGARD		
A 38764	T NOTE (100.21)	912827546	19	100	4.5147	10,062,500.00	10,209,375.00	59,046.96	146,875.00	
	03/29/01 02/15/04		87	000	4.7500	10,000,000.00	102,093,750,000	SINGARD		
A 38797	T NOTE (100.22)	912827546	19	100	4.7500	10,000,000.00	10,209,375.00	59,046.96	140,625.00	
	04/16/01 02/15/04		89	000	4.4868	10,068,750.00	102,093,750,000	SINGARD		
A 38799	T NOTE (100.20)	912827546	19	100	4.5222	10,059,375.00	10,209,375.00	59,046.96	150,000.00	
	04/16/01 02/15/04		87	000	4.5222	10,059,375.00	102,093,750,000	SINGARD		
A 38803	T NOTE (100.12)	912827546	19	100	4.7500	25,000,000.00	25,523,437.50	147,617.40	433,593.75	
	04/17/01 02/15/04		40	000	4.6109	25,088,843.75	102,093,750,000	SINGARD		
A 38805	T NOTE (100.14)	912827546	19	100	4.7500	25,000,000.00	25,523,437.50	147,617.40	412,109.37	
	05/01/01 02/15/04		89	000	4.5758	25,111,328.13	102,093,750,000	SINGARD		
A 38806	T NOTE (100.14)	912827546	19	100	4.7500	25,000,000.00	25,523,437.50	147,617.40	417,968.75	
	05/01/01 02/15/04		45	000	4.5848	25,105,468.75	102,093,750,000	SINGARD		

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE DATE	MATURITY DATE	CUSIP	BARRK	FUND NAME	CEN RATE	PAY/SHARES	MARKET PRICE	CORR ACQR INT	UNREALIZED LOSS
A 38820	EK AMER C.D.	05/09/01	06050DEYA7	19	100	4.0800	44,000,000.00	44,095.393.27	1,630,640.00	95,393.27
A 38813	EK AMER C.D.	05/04/01	06050DEXI7	40	000	4.0800	44,000,000.00	100,2166028960		
A 38815	EK AMER C.D.	05/04/01	06050DEXM0	19	100	4.2700	50,000,000.00	50,120.934.02	1,968,944.44	120,934.02
A 38815	EK AMER C.D.	05/07/01	06050DEXM0	19	100	4.2700	50,000,000.00	100,2418680459	SUNGARD	
A 38911	EK AMER C.D.	05/07/01	06050DEXM1	19	100	4.1000	50,000,000.00	50,179.022.21	1,873,472.22	179,022.21
A 38911	EK AMER C.D.	07/02/01	06050DEXM1	19	50	3.8000	10,000,000.00	100,3580444108	SUNGARD	
A 38911	EK AMER C.D.	07/02/01	06050DEXM1	40	000	3.8000	10,000,000.00	100,045.619.67	288,166.67	45,619.67
SUBTOTAL	(Investment Type)	91	NEGOTIABLE C.D.*	6.95%(M)		4,1226	204,000,000.00	204,535,166.09	7,634,695.55	535,166.09
						4,1226	204,000,000.00	100,2623360000		
A 38942	PUBLIC TIME DEPOSIT	08/21/01		19	9901	3.3900	100,000.00	99,230.83	9.42	
		08/21/02		60	000	3.3900	100,000.00	99,2308333333	SUNGARD	-769.17
SUBTOTAL	(Investment Type)	1010	PUBLIC TIME DE	.00%(M)		3.3900	100,000.00	99,230.83	9.42	
						3.3900	100,000.00	99,23083300000		-769.17
GRAND TOTAL						2,9188	2936397000.00	2942200802.97	26,853,048.84	22,363,760.26
						3,0216	2913716158.06	100,1976500000		-871,866.76

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	FAIR VALUE SHARES	BOOK VALUE
A	39200 UNITED STATES TREAS BILL	912795DN2	3	04/04/02	10/18/01	000	2.155	2.119	98.911	28,000,000.00	27,694,947.78
A	39203 T BILLS	912795DN2	931	04/04/02	03/14/02	000	1.730	1.731	99.918	8,000,000.00	7,993,464.44
A	39007 UNITED STATES TREAS BILL	912795AP7	3	04/11/02	10/19/01	000	2.120	2.142	98.975	5,000,000.00	4,948,766.67
A	39008 UNITED STATES TREAS BILL	912795AP7	901	04/11/02	10/19/01	000	2.120	2.142	98.975	7,000,000.00	6,928,273.33
A	39009 UNITED STATES TREAS BILL	912795AP7	9902	04/11/02	10/19/01	000	2.120	2.142	98.975	6,000,000.00	5,938,520.00
A	39010 UNITED STATES TREAS BILL	912795AP7	931	04/11/02	10/19/01	000	2.120	2.142	98.975	6,000,000.00	5,938,520.00
A	39011 UNITED STATES TREAS BILL	912795AP7	9907	04/11/02	10/19/01	000	2.120	2.142	98.975	12,000,000.00	11,827,040.00
A	39120 UNITED STATES TREAS BILL	912795005	856	04/18/02	03/18/02	000	1.650	1.656	99.947	5,000,000.00	4,962,554.17
A	39120 T BILLS	912795005	900	04/18/02	03/18/02	000	1.650	1.733	99.851	5,000,000.00	4,962,554.17
A	39056 UNITED STATES TREAS BILL	9127950R3	100	04/25/02	11/20/01	000	1.930	1.946	99.164	8,732,000.00	8,732,000.00
A	39057 UNITED STATES TREAS BILL	9127950R3	467	04/25/02	11/20/01	000	1.930	1.946	99.164	92,222.12	92,222.12
A	39058 UNITED STATES TREAS BILL	9127950R3	471	04/25/02	11/20/01	000	1.930	1.946	99.164	175,000.00	173,536.42
A	39059 UNITED STATES TREAS BILL	9127950R3	860	04/25/02	11/20/01	000	1.930	1.946	99.164	8,000,000.00	7,933,093.33
A	39061 UNITED STATES TREAS BILL	9127950R3	867	04/25/02	11/20/01	000	1.930	1.946	99.164	6,000,000.00	5,949,492.00
A	39062 UNITED STATES TREAS BILL	9127950R3	887	04/25/02	11/20/01	000	1.930	1.946	99.164	1,000,000.00	991,636.67
A	39063 UNITED STATES TREAS BILL	9127950R3	906	04/25/02	11/20/01	000	1.930	1.946	99.164	2,000,000.00	1,983,183.33
A	39064 UNITED STATES TREAS BILL	9127950R3	929	04/25/02	11/20/01	000	1.930	1.946	99.164	5,000,000.00	4,968,173.33
A	39205 T BILLS	9127950R3	9615	04/25/02	11/20/01	000	1.930	1.946	99.164	4,000,000.00	3,966,546.67
A	39035 UNITED STATES TREAS BILL	9127955R3	859	04/25/02	03/18/02	000	1.730	1.733	99.817	7,000,000.00	6,987,217.22
A	39175 T BILL	9127955R1	100	05/02/02	11/07/01	000	1.810	1.826	99.115	40,000,000.00	39,666,044.44
A	39176 T BILL	9127955R1	858	05/02/02	03/07/02	000	1.720	1.725	99.732	17,530,000.00	17,483,097.51
A	39177 T BILL	9127955R1	860	05/02/02	03/07/02	000	1.720	1.725	99.732	27,400,000.00	27,326,689.78
A	39197 T BILLS	9127950S1	860	05/02/02	03/07/02	000	1.740	1.745	99.732	5,070,000.00	5,036,483.93
A	39198 T BILLS	9127950S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	50,000,000.00	49,881,583.33
A	39199 T BILLS	9127950S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	50,000,000.00	49,881,583.33
A	39200 T BILLS	9127950S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	50,000,000.00	49,881,583.33
A	39201 T BILLS	9127950S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	50,000,000.00	49,881,583.33
A	39042 UNITED STATES TREAS BILL	9127950T9	9531	05/09/02	11/08/01	000	1.790	1.806	99.130	25,000,000.00	24,773,763.89
A	39052 UNITED STATES TREAS BILL	9127950T9	806	05/09/02	11/13/01	000	1.770	1.786	99.130	2,522,000.00	2,500,052.30
A	39053 UNITED STATES TREAS BILL	9127950T9	27	05/09/02	11/13/01	000	1.770	1.783	99.141	2,500,000.00	2,500,000.00
A	39054 UNITED STATES TREAS BILL	9127950T9	9904	05/09/02	11/13/01	000	1.770	1.783	99.141	478,000.00	473,892.50
A	39178 T BILL	9127950J6	858	05/16/02	03/07/02	000	1.720	1.726	99.616	18,000,000.00	17,939,800.00
A	39206 T BILL	9127950J6	1	05/16/02	03/18/02	000	1.765	1.770	99.711	14,000,000.00	13,939,503.06
A	39207 T BILLS	9127950V4	892	05/23/02	03/18/02	000	1.775	1.781	99.675	12,000,000.00	11,960,950.00
A	39108 UNITED STATES TREAS BILL	9127950Q3	858	07/05/02	01/08/02	000	1.755	1.763	99.135	5,000,000.00	4,956,736.11
A	39109 UNITED STATES TREAS BILL	9127950Q3	100	07/05/02	01/09/02	000	1.750	1.753	99.134	12,000,000.00	11,898,520.00
A	39110 UNITED STATES TREAS BILL	9127950Q3	9902	07/11/02	02/11/02	000	1.740	1.753	99.275	3,000,000.00	2,978,250.00
A	39146 UNITED STATES TREAS BILL	9127950R1	907	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,965,500.00
A	39147 UNITED STATES TREAS BILL	9127950R1	904	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,965,500.00
A	39148 UNITED STATES TREAS BILL	9127950R1	903	07/11/02	02/11/02	000	1.740	1.753	99.275	30,000,000.00	29,729,275.00
A	39201 T BILLS	9127950R4	858	08/01/02	03/25/02	000	1.885	1.881	99.325	40,000,000.00	39,729,816.67
A	39143 UNITED STATES TREAS BILL	9127950V2	100	08/08/02	02/11/02	000	1.795	1.811	99.112	50,000,000.00	49,556,236.11
A	39144 UNITED STATES TREAS BILL	9127950V2	9531	08/08/02	02/11/02	000	1.795	1.811	99.112	32,000,000.00	31,715,991.11
A	39149 UNITED STATES TREAS BILL	9127950V2	924	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,399.33
A	39150 UNITED STATES TREAS BILL	9127950V2	879	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,399.33

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CDPM RATE	TRDNG YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
A 39151	UNITED STATES TREAS BILL	912795KXV2	803	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39152	UNITED STATES TREAS BILL	912795KXV2	805	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39153	UNITED STATES TREAS BILL	912795KXV2	859	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39154	UNITED STATES TREAS BILL	912795KXV2	903	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39155	UNITED STATES TREAS BILL	912795KXV2	930	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39156	UNITED STATES TREAS BILL	912795KXV2	9906	08/08/02	02/12/02	000	1.790	1.806	99.120	4,000,000.00	3,964,196.67
A 39157	UNITED STATES TREAS BILL	912795KXV2	100	08/08/02	02/12/02	000	1.790	1.806	99.120	8,000,000.00	7,929,593.32
A 39158	UNITED STATES TREAS BILL	912795KXV2	900	08/08/02	02/12/02	000	1.790	1.806	99.120	25,000,000.00	24,783,055.56
A 39159	UNITED STATES TREAS BILL	912795KXV2	100	08/08/02	02/12/02	000	1.795	1.791	99.132	50,000,000.00	49,562,444.34
A 39160	UNITED STATES TREAS BILL	912795KXV2	100	08/15/02	02/20/02	000	1.790	1.806	99.125	50,000,000.00	49,542,447.22
A 39161	T BILL	912795KXV8	100	08/22/02	02/21/02	000	1.810	1.827	99.085	50,000,000.00	49,550,125.00
A 39162	T BILL	912795KXV8	100	08/22/02	02/26/02	000	1.830	1.847	99.100	50,000,000.00	49,560,065.44
A 39171	T BILL	912795KXV8	100	08/22/02	02/28/02	000	1.730	1.826	99.120	2,000,000.00	1,991,092.21
A 39179	T BILL	912795KXV8	804	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56
A 39180	T BILL	912795KXV2	877	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56
A 39181	T BILL	912795KXV2	906	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,369.89
A 39182	T BILL	912795KXV2	925	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,369.89
A 39183	T BILL	912795KXV2	912	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.33
A 39184	T BILL	912795KXV2	912	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.33
A 39185	T BILL	912795KXV2	901	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.33
A 39186	T BILL	912795KXV2	858	09/05/02	03/07/02	000	1.870	1.888	99.055	7,000,000.00	6,933,822.78
A 39187	T BILL	912795KXV2	100	09/26/02	03/28/02	000	2.030	2.051	98.974	50,000,000.00	49,486,861.11
A 39210	T BILL	912795KXV2	100	09/26/02	03/28/02	000	2.030	2.051	98.974	50,000,000.00	49,486,861.11
SUBTOTAL (Investment Type) 11 TREASURY BILLS							35.02%(C)	1.817	1.833	1,027,522,000.00	1,020,484,896.72
A 35724	T NOTE (99.16)	912827XS0	1	04/30/02	04/30/97	000	6.625	6.753	99.466	10,000,000.00	9,996,600.00
A 38374	T NOTE (99.16)	912827XY7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38375	T NOTE (99.16)	912827XY7	100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88
A 38376	T NOTE (99.16)	912827AB5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36594	T NOTE (99.16)	912827AB5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00	8,606,732.50
A 36595	T NOTE (99.16)	912827AB5	100	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 36597	T NOTE (99.16)	912827AB5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	1,000,000.00	995,500.00
A 38856	T NOTE (99.7)	9128276Z0	3051	06/30/03	07/02/01	000	3.875	4.284	99.227	10,000,000.00	9,922,656.25
A 38857	T NOTE (99.7)	9128276Z0	1	06/30/03	07/02/01	000	3.875	4.284	99.227	10,000,000.00	9,922,656.25
A 38864	T NOTE (99.135)	9128276Z0	100	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38865	T NOTE (99.135)	9128276Z0	100	06/30/03	07/09/01	000	3.875	4.287	99.414	15,000,000.00	14,912,109.38
A 38866	T NOTE (99.135)	9128276Z0	2535	06/15/03	09/27/94	000	5.750	7.520	88.625	5,000.00	19,884,375.00
A 33942	T NOTE (88.20)	912827U03	100	11/15/03	04/11/01	000	4.250	5.816	95.789	15,000,000.00	14,431.25
A 38616	T NOTE (99.23)	912827U03	100	11/15/03	04/11/01	000	4.250	4.368	99.711	20,000,000.00	19,368,359.38
A 38792	T NOTE (99.16)	912827U03	100	11/15/03	05/15/01	000	4.250	4.474	99.467	50,000,000.00	49,789,281.25
A 38823	T NOTE (99.15)	912827U03	100	11/15/03	05/15/01	000	4.250	4.480	99.471	25,000,000.00	24,865,234.38
A 38824	T NOTE (99.15)	912827U03	100	11/15/03	05/16/01	000	4.250	4.481	99.461	20,000,000.00	19,882,187.50
A 38829	T NOTE (99.13)	912827U03	100	11/15/03	05/23/01	000	4.250	4.509	99.398	15,000,000.00	14,909,765.63

CITY/COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 415-54-4487
INVESTMENT INVENTOR-54

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(STRT)
INVESTMENTS OUTSTANDING AS OF 3/31/02
MAJOR SORT KEY IS ICC#

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	NATURALITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38998	FEDERAL NATL MTG ASSN DT	313589WC4	100	04/04/02	10/04/01	000	2.380	2.225	98.888	20,000,000.00	19,777,555.56
A 38975	FNMA DISCOUNT NOTES	313589WK6	9903	04/11/02	09/25/01	000	2.380	2.412	98.691	11,000,000.00	10,956,010.00
A 39073	FEDERAL NATL MTG ASSN DT	313589X22	100	05/23/02	12/04/01	000	1.810	1.826	99.145	16,000,000.00	15,863,244.84
A 39089	FEDERAL NATL MTG ASSN DT	313589X22	100	05/23/02	12/10/01	000	1.730	1.765	99.169	35,000,000.00	34,709,062.50
A 39090	FEDERAL NATL MTG ASSN DT	313589X25	100	06/06/02	12/10/01	000	1.790	1.806	99.115	50,000,000.00	49,557,142.67
A 38978	FEDERAL NATL MTG ASSN DT	313589ZJ5	859	07/15/02	10/02/01	000	2.310	2.353	98.165	10,400,000.00	10,209,142.67
A 38979	FEDERAL NATL MTG ASSN DT	313589ZJ5	1	07/15/02	10/02/01	000	2.310	2.353	98.165	9,600,000.00	9,423,824.00
A 39074	FEDERAL NATL MTG ASSN DT	313589ZK2	9531	07/15/02	12/03/01	000	1.850	1.872	98.844	35,000,000.00	34,593,312.50
A 38995	FEDERAL NATL MTG ASSN DT	313589ZU0	100	07/25/02	10/03/01	000	2.240	2.240	98.197	40,000,000.00	39,278,888.89
A 39091	FEDERAL NATL MTG ASSN DT	313589R39	100	11/29/02	12/13/01	000	2.000	2.040	98.050	25,000,000.00	24,512,500.00
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NOTES 8.54% (C) 1.979 2.005 98.723 252,000,000.00 248,783,012.78											
A 39028	FEDL FARM CRED BK CONS D	313313B80	100	08/14/02	11/06/01	000	1.910	1.939	98.509	2,000,000.00	1,970,182.78
A 39076	FEDL FARM CRED BK CONS D	313313G51	100	09/20/02	12/04/01	000	1.930	1.960	98.445	9,000,000.00	8,860,075.00
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO. .37% (C) 1.926 1.957 98.457 11,000,000.00 10,830,257.78											
A 38991	FEDL HOME LOAN BK CONS D	313385U27	9906	04/01/02	10/03/01	000	2.260	2.286	98.870	10,000,000.00	9,887,000.00
A 38992	FEDL HOME LOAN BK CONS D	313385U27	9901	04/01/02	10/03/01	000	2.260	2.286	98.870	5,000,000.00	4,943,500.00
A 39172	FEDL HOME LOAN BK CONS D	313385U27	100	04/01/02	03/04/02	000	1.740	1.742	99.865	25,000,000.00	24,966,166.67
A 39173	FEDL HOME LOAN BK CONS D	313385U27	100	04/01/02	03/04/02	000	1.740	1.742	99.865	50,000,000.00	49,932,333.33
A 39174	FEDL HOME LOAN BK CONS D	313385U27	100	04/01/02	03/04/02	000	1.740	1.742	99.865	50,000,000.00	49,932,333.33
A 39081	FEDL HOME LOAN BK CONS D	313385VB9	3	04/03/02	12/06/01	000	1.780	1.790	99.417	4,000,000.00	3,976,662.22
A 39037	FEDL HOME LOAN BK CONS D	313385V12	917	04/10/02	11/07/01	000	1.790	1.804	99.234	4,000,000.00	3,969,371.10
A 39038	FEDL HOME LOAN BK CONS D	313385V12	924	04/10/02	11/07/01	000	1.790	1.804	99.234	10,000,000.00	9,923,427.78
A 39039	FEDL HOME LOAN BK CONS D	313385V12	9615	04/10/02	11/07/01	000	1.790	1.804	99.234	11,000,000.00	10,915,770.56
A 39080	FEDL HOME LOAN BK CONS D	313385WC7	803	04/10/02	12/06/01	000	1.780	1.791	99.234	4,000,000.00	3,975,227.78
A 39080	FEDL HOME LOAN BK CONS D	313385WC7	879	06/22/02	12/06/01	000	1.790	1.803	99.265	2,000,000.00	1,985,381.67
A 39041	FEDL HOME LOAN BK CONS D	313385VED	887	06/17/02	11/07/01	000	1.790	1.810	98.896	6,000,000.00	5,933,770.00
A 39041	FEDL HOME LOAN BK CONS D	313385VED	804	06/17/02	11/07/01	000	1.790	1.810	98.896	15,000,000.00	14,834,425.00
A 38996	FEDL HOME LOAN BK CONS D	313385B39	100	08/09/02	10/04/01	000	2.220	2.263	98.989	10,000,000.00	9,809,450.00
A 39030	FEDL HOME LOAN BK CONS D	313385G59	100	09/20/02	11/06/01	000	1.940	1.974	98.286	10,000,000.00	9,828,633.33
A 39031	FEDL HOME LOAN BK CONS D	313385H74	100	09/30/02	11/06/01	000	1.940	1.975	98.286	10,000,000.00	9,805,568.89
A 39021	FEDL HOME LOAN BK CONS D	313385U31	100	10/04/02	11/01/01	000	2.040	2.080	98.090	3,000,000.00	2,942,710.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 7.84% (C) 1.828 1.840 99.375 230,000,000.00 228,561,781.66											
A 38993	FEDL HOME LN MTG CORP DT	313397D65	805	08/28/02	10/03/01	000	2.220	2.266	97.971	20,000,000.00	19,594,233.33
A 38994	FEDL HOME LN MTG CORP DT	313397D65	9901	08/28/02	10/03/01	000	2.220	2.266	97.971	10,000,000.00	9,797,116.67
A 39023	FEDL HOME LN MTG CORP DT	313397D81	100	08/30/02	11/01/01	000	1.990	2.024	98.331	5,000,000.00	4,916,530.56
A 39016	FEDL HOME LN MTG CORP DT	313397H46	100	09/27/02	10/31/01	000	2.000	2.037	98.161	30,000,000.00	29,448,333.33
A 39017	FEDL HOME LN MTG CORP DT	313397H46	100	09/27/02	10/31/01	000	2.030	2.069	98.134	25,000,000.00	24,533,381.94

MAJOR SORT KEY IS ICC#

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 39018	FEDL HOME LN MTG CORP DI	313397L66	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.46
A 39092	FEDL HOME LN MTG CORP DI	313397E54	100	11/15/02	12/13/01	000	1.970	2.007	98.156	49,500,000.00	48,587,151.25
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 5.04%(C) 2.042 2.082 98.109 149,770,000.00 146,937,966.54											
A 39193	MORGAN STAN C/P	61745BE78	1	05/07/02	03/12/02	000	1.810	1.815	99.718	10,000,000.00	9,971,844.00
A 39194	MORGAN STAN C/P	61745BE78	858	05/07/02	03/12/02	000	1.810	1.815	99.718	7,000,000.00	6,980,291.12
A 39195	MORGAN STAN C/P	61745BE78	9903	05/07/02	03/12/02	000	1.810	1.815	99.718	19,000,000.00	18,946,504.44
A 39196	MORGAN STAN C/P	61745BE78	9904	05/07/02	03/12/02	000	1.810	1.815	99.718	14,000,000.00	13,960,582.66
SUBTOTAL (Investment Type) 81 COMMERCIAL PAPER DISC 1.71%(C) 1.810 1.815 99.718 50,000,000.00 49,859,222.22											
A 38814	BK AMER C.D.	06050EXV2	100	05/01/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38820	BK AMER C.D.	06050EXA7	100	05/06/02	05/09/01	000	4.080	4.080	100.000	44,000,000.00	44,000,000.00
A 38813	BK AMER C.D.	06050EXY7	100	05/07/02	05/04/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.00
A 38815	BK AMER C.D.	06050EXM0	100	05/23/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38911	BK AMER C.D.	06050EXM1	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S 7.00%(C) 4.123 4.123 100.000 204,000,000.00 204,000,000.00											
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT .00%(C) 3.390 3.390 100.000 100,000.00 100,000.00											
							REPORT TOTALS		FIXED		
							ASSETS		2.919 3.022 99.228 2,936,397,000.00 2,913,716,158.06		

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 3/31/02
MAJOR SORT KEY IS BANK

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRONG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
100.00%(C)											
REPORT TOTALS											
ASSETS							3.390	3.390	100.000	100,000.00	100,000.00
FIXED							3.390	3.390	100.000	100,000.00	100,000.00

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/02 TO 03/31/02
SETTLEMENT DATE BASIS
32 FUNDS

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* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE /SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	/ENTRY		YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36594 T NOTE (99.16)		19	03/31/02	04/01/02 03/31/02	INTR	5,500		-5,500.00	
			03/31/02	04/01/02 03/31/02		5,615			5,500.00
36595 T NOTE (99.16)		19	03/31/02	04/01/02 03/31/02	INTR	5,500		-237,875.00	
			03/31/02	04/01/02 03/31/02		5,616			237,875.00
36596 T NOTE (99.16)		19	03/31/02	04/01/02 03/31/02	INTR	5,500		-4,125.00	
			03/31/02	04/01/02 03/31/02		5,615			4,125.00
36597 T NOTE (99.16)		19	03/31/02	04/01/02 03/31/02	INTR	5,500		-27,500.00	
			03/31/02	04/01/02 03/31/02		5,604			27,500.00
38758 FEDL HOME LN MTG CORP		19	04/01/02	03/15/02	MAT	4,420		-537,932.78	
			04/01/02	03/15/02		4,402			13,000,000.00
38786 FEDL HOME LN MTG CORP		19	04/01/02	03/15/02	MAT	4,250		-76,500.00	
			04/01/02	03/15/02		4,211			2,000,000.00
38812 BK AMER C.D.		19	04/01/02	03/12/02	MAT	4,200		-1,820,000.00	
			04/01/02	03/12/02		4,200			51,820,000.00
38828 T NOTE (99.13)		19	04/01/02	03/14/02	SALE	4,250		-419,129.83	
			04/01/02	03/14/02		4,509			-699,609.38
38963 UNITED STATES TREAS BI		19	04/01/02	03/14/02	MAT	3,125		-154,513.89	
			04/01/02	03/14/02		3,174			10,000,000.00
38968 UNITED STATES TREAS BI		19	04/01/02	03/07/02	MAT	3,120		-185,120.00	
			04/01/02	03/07/02		3,169			12,000,000.00
38970 UNITED STATES TREAS BI		19	04/01/02	03/14/02	MAT	3,120		-15,773.33	
			04/01/02	03/14/02		3,170			1,000,000.00
38971 UNITED STATES TREAS BI		19	04/01/02	03/14/02	MAT	3,120		-78,866.67	
			04/01/02	03/14/02		3,170			5,000,000.00
38972 UNITED STATES TREAS BI		19	04/01/02	03/14/02	MAT	3,120		-63,093.33	
			04/01/02	03/14/02		3,170			4,000,000.00
38999 UNITED STATES TREAS BI		19	04/04/02	03/26/02	SALE	2,155		-227,831.39	
			04/04/02	03/26/02		2,179			21,990,375.00
39012 UNITED STATES TREAS BI		19	04/04/02	03/26/02	SALE	2,120		-130,262.22	
			04/04/02	03/26/02		2,142			-2,364.44
39029 FEDL HOME LOAN BK CONS		19	04/01/02	03/27/02	MAT	1,920		-30,080.00	
			04/01/02	03/27/02		1,935			13,989,173.33
39070 T NOTE (99.19)		19	04/01/02	03/04/02	SALE	3,000		-193,681.32	
			04/01/02	03/04/02		3,227			4,000,000.00
39079 FEDERAL NATL MTG ASSN		19	04/01/02	03/20/02	MAT	1,770		-25,566.67	
			04/01/02	03/20/02		1,779			25,212,236.01
39099 FEDL HOME LOAN BK CONS		19	04/01/02	03/20/02	MAT	1,720		-29,712.43	
			04/01/02	03/20/02		1,727			7,584,000.00
39111 UNITED STATES TREAS BI		19	04/01/02	03/07/02	MAT	1,635		-19,529.17	
			04/01/02	03/07/02		1,638			10,000,000.00
39112 UNITED STATES TREAS BI		19	04/01/02	03/14/02	MAT	1,635		-31,791.67	
			04/01/02	03/14/02		1,639			14,000,000.00
39114 UNITED STATES TREAS BI		19	04/01/02	03/14/02	MAT	1,640		-26,240.00	
			04/01/02	03/14/02		1,644			12,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. DANIEL DAY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/02 TO 03/31/02
SETTLEMENT DATE BASIS
32 FUNDS

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INVT NO.	DESCRIPTION/FOOL#	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYN COUPON	PAR VALUE ORIGINAL PRICE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/ (ACCRET)	(GAIN)/LOSS SETTLEMENT
39122	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.640	-14,000,000.00	-13,964,284.00	-35,716.00	14,000,000.00
39123	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.644	-12,000,000.00	-11,969,386.99	-30,613.01	12,000,000.00
39124	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.644	-10,000,000.00	-9,974,489.00	-25,511.00	10,000,000.00
39125	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.640	-4,000,000.00	-3,989,795.56	-10,204.44	4,000,000.00
39126	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.644	-3,000,000.00	-2,992,346.67	-7,653.33	3,000,000.00
39127	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.644	-2,000,000.00	-1,994,897.78	-5,102.22	2,000,000.00
39128	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.644	-2,000,000.00	-1,994,897.78	-5,102.22	2,000,000.00
39129	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.644	-2,000,000.00	-1,994,897.78	-5,102.22	2,000,000.00
39130	UNITED STATES TREAS BI	19	40 03/28/02 03/28/02 MAT	1.644	-1,000,000.00	-997,448.88	-2,551.12	1,000,000.00
39135	T NOTE (99.24)	19	40 01/31/04 03/14/02 SALE	3.000	-25,000,000.00	-24,933,593.75	-87,016.00	24,930,000.00
39136	T NOTE (99.24)	19	40 01/31/04 03/14/02 SALE	3.138	-66,406.25	-66,406.25	-	66,406.25
39140	MORGAN STANLEY C/P	19	74 03/12/02 03/12/02 MAT	1.750	-6,000,000.00	-5,990,265.50	-9,734.50	6,000,000.00
39141	MORGAN STANLEY C/P	19	74 03/12/02 03/12/02 MAT	1.750	-19,000,000.00	-18,969,172.00	-30,828.00	19,000,000.00
39142	MORGAN STANLEY C/P	19	74 03/12/02 03/12/02 MAT	1.773	-25,000,000.00	-24,959,437.50	-40,562.50	25,000,000.00
39166	T NOTE	19	40 02/29/04 03/04/02 SALE	3.000	-25,000,000.00	-24,980,168.75	-8,152.18	24,930,000.00
39167	T NOTE	19	40 02/29/04 03/04/02 SALE	3.041	-25,000,000.00	-24,980,168.75	-8,152.17	24,930,000.00
39168	T BILL	19	40 03/28/02 03/11/02 SALE	1.730	-50,000,000.00	-49,932,722.22	-26,430.56	49,959,152.78
39169	T BILL	19	40 03/28/02 03/11/02 SALE	1.730	-50,000,000.00	-49,932,722.22	-26,430.56	49,959,152.78
39170	T BILL	19	40 03/18/02 03/18/02 SALE	1.730	-50,000,000.00	-49,932,722.22	-43,250.00	49,976,111.11
39172	FEDL HOME LOAN BK CONS	19	40 03/04/02 03/04/02 PURC	1.740	25,000,000.00	24,966,166.67	-24,966.67	24,966,166.67
39173	FEDL HOME LOAN BK CONS	19	40 03/04/02 03/04/02 PURC	1.740	50,000,000.00	49,932,333.33	-49,932.33	49,932,333.33
39174	FEDL HOME LOAN BK CONS	19	40 03/04/02 03/04/02 PURC	1.740	50,000,000.00	49,932,333.33	-49,932.33	49,932,333.33

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 03/01/02 TO 03/31/02
 SETTLEMENT DATE BASIS
 32 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY		TYPE	YIELD	FRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39175 T BILL	19	87	05/02/02	03/07/02	PURC	1.720	17,530,000.00	17,483,097.51	-17,483,097.51
			03/07/02	03/07/02		1.725	-46,902.48		
39176 T BILL	19	87	05/02/02	03/07/02	PURC	1.720	27,400,000.00	27,326,689.78	-27,326,689.78
			03/07/02	03/07/02		1.725	-5,310.22		
39177 T BILL	19	87	05/02/02	03/07/02	PURC	1.720	5,070,000.00	5,056,434.93	-5,056,434.93
			03/07/02	03/07/02		1.725	-13,565.07		
39178 T BILL	19	87	05/16/02	03/07/02	PURC	1.720	18,000,000.00	17,939,800.00	-17,939,800.00
			03/07/02	03/07/02		1.726	-60,200.00		
39179 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	2,000,000.00	1,981,092.21	-1,981,092.21
			03/07/02	03/07/02		1.888	-18,907.79		
39180 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	5,000,000.00	4,952,730.56	-4,952,730.56
			03/07/02	03/07/02		1.888	-47,269.44		
39181 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	5,000,000.00	4,952,730.56	-4,952,730.56
			03/07/02	03/07/02		1.888	-47,269.44		
39182 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	8,000,000.00	7,924,368.89	-7,924,368.89
			03/07/02	03/07/02		1.888	-75,631.11		
39183 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	8,000,000.00	7,924,368.90	-7,924,368.90
			03/07/02	03/07/02		1.888	-15,631.10		
39184 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	3,000,000.00	2,971,638.33	-2,971,638.33
			03/07/02	03/07/02		1.888	-28,361.67		
39185 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	3,000,000.00	2,971,638.33	-2,971,638.33
			03/07/02	03/07/02		1.888	-28,361.67		
39186 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	3,000,000.00	2,971,638.33	-2,971,638.33
			03/07/02	03/07/02		1.888	-28,361.67		
39187 T BILL	19	87	09/05/02	03/07/02	PURC	1.870	7,000,000.00	6,933,822.78	-6,933,822.78
			03/07/02	03/07/02		1.888	-66,177.22		
39188 T NOTE	19	87	02/29/04	03/07/02	PURC	3.000	30,000,000.00	29,890,557.07	-29,890,557.07
			03/07/02	03/07/02		3.221	-109,442.93		
39189 T NOTE (99.03)	19	40	03/14/02	03/14/02	SALE	3.000	-30,000,000.00	-29,890,557.07	-17,119.56
			02/29/04	03/11/02	PURC	3.221	20,000,000.00	19,895,122.28	29,776,426.63
			03/12/02	03/11/02		3.484	-164,877.72		
39190 T NOTE (99.03)	19	40	03/14/02	03/14/02	SALE	3.000	-20,000,000.00	-19,835,122.28	-19,835,122.28
			02/29/04	03/11/02	PURC	3.484	20,000,000.00	19,835,122.28	19,850,951.17
			03/12/02	03/11/02		3.484	-164,877.72		
39191 T NOTE (99.03)	19	87	02/29/04	03/11/02	PURC	3.000	20,000,000.00	19,835,122.28	-19,835,122.28
			03/12/02	03/11/02		3.484	-164,877.72		
39192 T NOTE (99.03)	19	40	03/14/02	03/14/02	SALE	3.000	-20,000,000.00	-19,835,122.28	-19,835,122.28
			02/29/04	03/11/02	PURC	3.484	20,000,000.00	19,835,122.28	19,850,951.25
			03/12/02	03/11/02		3.484	-164,877.72		

* ACTIVE TRANSACTIONS *

CITY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/02 TO 03/31/02
SETTLEMENT DATE BASIS
32 FUNDS

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INVSMT NO.	DESCRIPTION/FOOL#	BANK BROK MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE /ENTRY	SETTLE	TYT YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39192 T NOTE (99.03)		19	40	02/29/04 03/14/02	SALE	3,000	-20,000,000.00	-19,835,122.28
				03/14/02 03/14/02		3,484		-4,891.22
39193 MORGAN STAN C/P		19	74	05/07/02 03/12/02	PURC	1,810	10,000,000.00	9,971,844.00
				03/12/02 03/12/02		1,815		-9,971,844.00
39194 MORGAN STAN C/P		19	74	05/07/02 03/12/02	PURC	1,810	7,000,000.00	6,980,291.12
				03/12/02 03/12/02		1,815		-6,980,291.12
39195 MORGAN STAN C/P		19	74	05/07/02 03/12/02	PURC	1,810	19,000,000.00	18,946,504.44
				03/12/02 03/12/02		1,815		-18,946,504.44
39196 MORGAN STAN C/P		19	74	05/07/02 03/12/02	PURC	1,810	14,000,000.00	13,960,582.66
				03/12/02 03/12/02		1,815		-13,960,582.66
39197 T Bills		19	40	05/02/02 03/14/02	PURC	1,740	50,000,000.00	49,881,583.33
				03/14/02 03/14/02		1,744		-49,881,583.33
39198 T Bills		19	40	05/02/02 03/14/02	PURC	1,740	50,000,000.00	49,881,583.33
				03/14/02 03/14/02		1,744		-49,881,583.33
39199 T Bills		19	40	05/02/02 03/14/02	PURC	1,740	50,000,000.00	49,881,583.33
				03/14/02 03/14/02		1,744		-49,881,583.33
39200 T Bills		19	40	05/02/02 03/14/02	PURC	1,740	50,000,000.00	49,881,583.33
				03/14/02 03/14/02		1,744		-49,881,583.33
39201 T Bills		19	40	05/02/02 03/14/02	PURC	1,740	20,000,000.00	19,952,633.33
				03/14/02 03/14/02		1,744		-19,952,633.33
39202 T NOTE		19	40	02/29/04 03/14/02	PURC	3,000	10,000,000.00	9,923,913.04
				03/14/02 03/14/02		3,465		-9,923,913.04
				03/14/02 03/14/02	SALE	3,000	-10,000,000.00	-9,923,913.04
				03/14/02 03/14/02		3,465		-9,923,913.04
39203 T Bills		19	40	04/04/02 03/18/02	PURC	1,731	8,000,000.00	7,993,464.44
				03/18/02 03/18/02		1,733		-7,993,464.44
39204 T Bills		19	40	04/18/02 03/18/02	PURC	1,731	5,000,000.00	4,982,551.39
				03/18/02 03/18/02		1,733		-4,982,551.39
39205 T Bills		19	40	04/25/02 03/18/02	PURC	1,733	7,000,000.00	6,987,217.22
				03/18/02 03/18/02		1,733		-6,987,217.22
39206 T BILL		19	40	05/16/02 03/18/02	PURC	1,765	14,000,000.00	13,959,503.06
				03/18/02 03/18/02		1,770		-13,959,503.06
39207 T Bills		19	40	05/18/02 03/18/02	PURC	1,775	12,000,000.00	11,960,950.00
				03/18/02 03/18/02		1,781		-11,960,950.00
39208 T Bill		19	40	06/01/02 03/25/02	PURC	1,885	40,000,000.00	39,729,816.67
				03/25/02 03/25/02		1,898		-39,729,816.67
39209 BNY INT (40577.17)		19	99	04/30/02 03/04/02	PURC	5,550	25,000,000.00	25,000,000.00
				03/28/02 03/04/02		5,550		-25,000,000.00
				03/28/02 03/04/02	SALE	5,550	-25,000,000.00	-25,000,000.00
				03/28/02 03/28/02	PURC	2,030	50,000,000.00	49,486,861.11
				03/28/02 03/28/02		2,051		-49,486,861.11

03/01/02 TO 03/31/02

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FUND: 9901

1997 EDUC FAC(SFUSD) 1999B 5.08%

INVSMT	DESCRIPTION/POOL#
NO.	MEMO

BANK BROK	MATURITY	TRADE/	TXN	COUPON
CASH DATE /ENTRY	SETTLE	TYP	YIELD	

PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
FINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT

38942 PUBLIC TIME DEPOSIT

19	08/21/02	03/31/02	INTR	3.390
03/31/02	04/01/02	03/31/02		3.390

-847.50

847.50

C I T Y / C O U N T Y O F S A N F R A N C I S C O
M R . D A N I E L D A L Y 4 1 5 - 5 5 4 - 4 4 8 7

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* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME
03/01/02 TO 03/31/02
REPORT GRAND TOTALS

ASSETS

TYPE / WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
INTR	3.390								
(1)							-847.50		

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

May 6, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past ten months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 108,545,805	Earned Interest Yield
Total Net Earnings	\$ 100,386,614	Pooled Funds 4.399%
Average Age of Portfolio	186 Days	All Funds 4.145%

Total cost of the securities on hand on April 30, 2002 was \$3,256,851,520 with a market value of \$3,292,307,030 plus fixed assets accrued earnings of \$22,439,521.

In accordance with Administrative Code Sec. 10.79.2 and provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of April 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on April 30, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of April 2002.

Very truly yours,

Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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MAY 8 2002

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487PORTFOLIO STATISTICS
4/01/02 THROUGH 4/30/02

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	-----	-----	-----	-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,199,660.25	.00	.00	N/A	4,199,660.25
TOTAL NET EARNINGS THIS PERIOD:	7,973,241.18	.00	282.50	N/A	7,973,523.68
AVERAGE DAILY PORTFOLIO BALANCE:	3,191,356,476.82	.00	100,000.00	N/A	3,191,456,476.82
EARNED INCOME YIELD THIS PERIOD:	3.040	.000	3.437	N/A	3.040
END OF PERIOD PORTFOLIO BALANCE:	3,256,751,520.00	.00	100,000.00	N/A	3,256,851,520.00
CURRENT AMORTIZED BOOK VALUE:	3,260,571,426.32	.00	100,000.00	N/A	3,260,671,426.32
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.817	.000	3.437	N/A	2.817
WEIGHTED AVERAGE DAYS TO MATURITY:	185.64	.00	113.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	185.64	.00	113.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.040

SUMMARY DESCRIPTION		CUEN	TRDNG	BOOK	FAR VALUE		BOOK VALUE
		RATE	YIELD	PRICE	SHARES		
(Investment Type) 11	TREASURY BILLS	51.01%(C)	1.752	1.763	99.506	1,669,522,000.00	1,661,275,147.96
(Investment Type) 12	TREASURY NOTES	24.59%(C)	4.672	4.970	99.099	808,005,000.00	800,722,701.61
(Investment Type) 22	FEDERAL HOME LOAN BANK	.77%(C)	4.000	4.026	99.975	25,000,000.00	24,993,750.00
(Investment Type) 23	FEDERAL NATIONAL MORTGAGE ASSN.	1.04%(C)	4.700	4.700	100.000	34,000,000.00	34,000,000.00
(Investment Type) 41	FNMA DISCOUNT NOTES	6.91%(C)	1.932	1.958	98.743	228,000,000.00	225,134,646.11
(Investment Type) 42	FARM CREDIT DISCOUNT NOTES	.46%(C)	1.873	1.896	98.838	15,000,000.00	14,825,644.45
(Investment Type) 43	FEDERAL HOME LOAN DISC NOTES	2.58%(C)	1.885	1.907	98.875	85,000,000.00	84,043,850.00
(Investment Type) 44	FMC DISCOUNT NOTES	4.85%(C)	2.023	2.060	98.213	160,770,000.00	157,896,557.65
(Investment Type) 81	COMMERCIAL PAPER DISC	1.53%(C)	1.810	1.815	99.718	50,000,000.00	49,859,222.22
(Investment Type) 91	NEGOTIABLE C.D.'S	6.26%(C)	4.123	4.123	100.000	204,000,000.00	204,000,000.00
(Investment Type) 1010	PUBLIC TIME DEPOSIT	.008(C)	3.390	3.390	100.000	100,000.00	100,000.00
REPORT TOTALS							
ASSETS			2.697	2.780	99.313	3,279,397,000.00	3,256,851,520.00
FIXED							

INVEST DESCRIPTION		CUSIP	BANK	FUND	CPN RATE	P&R/SKIPS	MARKET VALUE	CURR ACGR	INT UNREALIZED GAIN
NUMBER	PURCHASE MATURITY DATE								
			BROK	SALE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 39035	UNITED STATES TREAS BILLS	912795J31	19	100	1.8100	40,000,000.00	40,000,000.00	351,944.45	2,011.11
A 39175	11/07/01 05/02/02	912795J31	19	858	1.8262	39,646,044.44	100,000,000.00	SUNGARD	
A 39176	03/07/02 05/02/02	912795J31	19	858	1.7200	17,530,000.00	17,530,000.00	46,064.95	837.54
A 39177	T BILL	912795J31	19	859	1.7246	17,483,097.51	100,000,000.00	SUNGARD	
A 39178	03/07/02 05/02/02	912795J31	19	859	1.7200	27,400,000.00	27,400,000.00	72,001.11	1,309.11
A 39179	T BILL	912795J31	19	860	1.7246	27,326,689.78	100,000,000.00	SUNGARD	
A 39180	03/07/02 05/02/02	912795J31	19	860	1.7200	5,070,000.00	5,070,000.00	13,322.84	242.23
A 39181	T BILL	912795J31	19	100	1.7246	5,056,434.93	100,000,000.00	SUNGARD	
A 39182	03/14/02 05/02/02	912795J31	19	100	1.7400	50,000,000.00	50,000,000.00	116,000.00	2,416.67
A 39183	T BILLS	912795J31	19	100	1.7441	49,881,583.33	100,000,000.00	SUNGARD	
A 39184	03/14/02 05/02/02	912795J31	19	100	1.7400	50,000,000.00	50,000,000.00	116,000.00	2,416.67
A 39185	T BILLS	912795J31	19	100	1.7441	49,881,583.33	100,000,000.00	SUNGARD	
A 39186	03/14/02 05/02/02	912795J31	19	100	1.7400	50,000,000.00	50,000,000.00	116,000.00	2,416.67
A 39187	T BILLS	912795J31	19	100	1.7441	49,881,583.33	100,000,000.00	SUNGARD	
A 39188	03/14/02 05/02/02	912795J31	19	100	1.7400	50,000,000.00	50,000,000.00	116,000.00	2,416.67
A 39189	T BILLS	912795J31	19	100	1.7441	49,881,583.33	100,000,000.00	SUNGARD	
A 39190	03/14/02 05/02/02	912795J31	19	100	1.7400	50,000,000.00	50,000,000.00	116,000.00	2,416.67
A 39201	T BILLS	912795J31	19	100	1.7441	49,881,583.33	100,000,000.00	SUNGARD	
A 39202	03/14/02 05/02/02	912795J31	19	100	1.7400	50,000,000.00	50,000,000.00	116,000.00	2,416.67
A 39203	T BILLS	912795J31	19	100	1.7441	49,881,583.33	100,000,000.00	SUNGARD	
A 39204	03/14/02 05/02/02	912795J31	19	100	1.7400	50,000,000.00	50,000,000.00	116,000.00	2,416.67
A 39205	T BILLS	912795J31	19	100	1.7441	49,881,583.33	100,000,000.00	SUNGARD	
A 39206	04/04/02 05/02/02	912795J31	19	100	1.7323	49,932,722.22	100,000,000.00	43,575.97	2,293.47
A 39207	T BILL	912795J31	19	100	1.6850	49,000,000.00	49,000,000.00	9,782.36	514.86
A 39208	04/12/02 05/02/02	912795J31	19	9615	1.6866	11,000,000.00	11,000,000.00	21,131.94	203.87
A 39209	T BILL	912795J31	19	9615	1.6866	11,000,000.00	11,000,000.00	21,131.94	203.87
A 39210	04/12/02 05/02/02	912795J31	19	9615	1.6866	11,000,000.00	11,000,000.00	21,131.94	203.87
A 39211	T BILL	912795J31	19	9615	1.6866	11,000,000.00	11,000,000.00	21,131.94	203.87
A 39212	04/12/02 05/02/02	912795J31	19	9615	1.6866	11,000,000.00	11,000,000.00	21,131.94	203.87
A 39213	UNITED STATES TREAS BILLS	912795J31	19	9531	1.7300	25,000,000.00	25,000,000.00	216,291.67	2,131.94
A 39214	11/08/01 05/09/02	912795J31	19	806	1.8063	24,773,763.89	100,000,000.00	SUNGARD	
A 39215	UNITED STATES TREAS BILLS	912795J31	19	806	1.7300	2,552,000.00	2,552,000.00	20,955.71	203.87
A 39216	11/13/01 05/09/02	912795J31	19	27	1.7855	2,500,052.30	99,9687500000	SUNGARD	
A 39217	T BILLS	912795J31	19	27	1.7700	2,502,000.00	2,521,211.88	SUNGARD	
A 39218	UNITED STATES TREAS BILLS	912795J31	19	806	1.7898	2,500,000.00	99,9687500000	SUNGARD	
A 39219	11/13/01 05/09/02	912795J31	19	9904	1.7700	478,000.00	477,850.63	3,211.85	36.28
A 39220	UNITED STATES TREAS BILLS	912795J31	19	100	1.7629	473,892.50	99,9687500000	SUNGARD	
A 39221	T BILL	912795J31	19	100	1.7000	50,000,000.00	49,984,375.00	70,833.33	3,263.89
A 39222	04/01/02 05/09/02	912795J31	19	100	1.7031	49,910,277.78	99,9687500000	SUNGARD	
A 39223	T BILL	912795J31	19	100	1.7000	50,000,000.00	49,984,375.00	70,833.33	3,263.89
A 39224	04/01/02 05/09/02	912795J31	19	100	1.7031	49,910,277.78	99,9687500000	SUNGARD	
A 39225	T BILL	912795J31	19	100	1.7000	50,000,000.00	49,984,375.00	70,833.33	3,263.89
A 39226	04/01/02 05/09/02	912795J31	19	100	1.7031	49,910,277.78	99,9687500000	SUNGARD	
A 39227	T BILL	912795J31	19	858	1.7200	18,000,000.00	17,983,125.00	47,300.00	-3,975.00
A 39228	03/07/02 05/16/02	912795J31	19	000	1.7258	17,939,800.00	99,9682500000	SUNGARD	
A 39229	T BILL	912795J31	19	1	1.7650	14,000,000.00	13,986,875.00	30,201.11	-2,829.17
A 39230	03/18/02 05/16/02	912795J31	19	100	1.7701	13,959,503.06	99,9662500000	SUNGARD	
A 39231	T BILL	912795J31	19	100	1.7000	20,000,000.00	19,981,250.00	25,500.00	-4,583.33
A 39232	04/04/02 05/16/02	912795J31	19	100	1.7034	19,960,333.33	99,9662500000	SUNGARD	
A 39233	T BILL	912795J31	19	9903	1.6900	11,000,000.00	10,989,687.50	11,360.56	-2,500.00
A 39234	04/09/02 05/16/02	912795J31	19	000	1.6929	10,980,893.61	99,9662500000	SUNGARD	

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CEN RATE YTM TR	P/R/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACGR PRICE SOURCE	INT UNREALIZED GAIN	LOSS
A 39236 T BILL	04/09/02 05/16/02	912795J06	19	901	1.6500	7,000,000.00	6,993,437.50	7,229.44	SUNGARD	-1,633.33
A 39237 T BILL	04/09/02 05/16/02	912795J06	19	000	1.6529	6,987,841.39	99,9062500000	8,262.122	SUNGARD	-1,866.66
A 39238 T BILL	04/09/02 05/16/02	912795J06	19	931	1.6900	8,000,000.00	7,992,500.00	8,262.122	SUNGARD	-1,866.66
A 39239 T BILL	04/09/02 05/16/02	912795J06	19	000	1.6929	7,986,104.44	99,9062500000	7,229.44	SUNGARD	-1,633.33
A 39240 T BILL	04/17/02 05/16/02	912795J06	19	000	1.6929	6,987,841.39	99,9062500000	32,569.45	SUNGARD	-11,979.17
A 39241 T BILL	04/17/02 05/16/02	912795J06	19	3	1.6750	50,000,000.00	49,953,125.00	8,564.58	SUNGARD	-3,718.75
A 39242 T BILL	04/18/02 05/16/02	912795J06	19	997	1.6773	49,932,534.72	99,9062500000	2,988.20	SUNGARD	-1,239.58
A 39243 T BILL	04/18/02 05/16/02	912795J06	19	000	1.6550	15,000,000.00	14,985,997.50	2,988.20	SUNGARD	-1,239.58
A 39244 T BILL	04/18/02 05/16/02	912795J06	19	900	1.6571	4,993,563.88	4,995,312.50	2,988.19	SUNGARD	-1,239.58
A 39245 T BILL	04/18/02 05/16/02	912795J06	19	992	1.6550	5,000,000.00	4,995,312.50	2,988.19	SUNGARD	-1,239.58
A 39246 T BILL	04/18/02 05/16/02	912795J06	19	892	1.6571	4,993,563.88	99,9062500000	26,033.33	SUNGARD	-495.00
A 39247 T BILL	03/18/02 05/23/02	912795J04	19	892	1.7750	12,000,000.00	11,985,000.00	3,925.00	SUNGARD	-412.50
A 39248 T BILL	04/03/02 06/06/02	912795J06	19	924	1.7808	11,960,950.00	2,994,375.00	2,988.19	SUNGARD	-1,239.58
A 39249 T BILL	04/03/02 06/06/02	912795J06	19	000	1.7152	2,990,880.00	99,8125000000	2,988.19	SUNGARD	-1,239.58
A 39250 T BILL	04/03/02 06/06/02	912795J06	19	902	1.7152	2,500,000.00	2,495,312.50	2,988.19	SUNGARD	-1,239.58
A 39251 T BILL	04/03/02 06/06/02	912795J06	19	000	1.7152	2,492,400.00	99,8125000000	2,988.19	SUNGARD	-1,239.58
A 39252 T BILL	04/03/02 06/06/02	912795J06	19	927	1.7100	2,500,000.00	2,495,312.50	2,988.19	SUNGARD	-1,239.58
A 39253 T BILL	04/03/02 06/06/02	912795J06	19	926	1.7152	2,492,400.00	99,8125000000	2,988.19	SUNGARD	-1,239.58
A 39254 T BILL	04/03/02 06/06/02	912795J06	19	951	1.7100	1,993,920.00	1,996,250.00	2,988.19	SUNGARD	-1,239.58
A 39255 T BILL	04/19/02 06/27/02	912795K03	19	87	1.6100	50,000,000.00	49,859,375.00	26,833.33	SUNGARD	-13,166.66
A 39256 T BILL	04/19/02 06/27/02	912795K03	19	100	1.6150	49,845,708.33	99,7187500000	27,465.28	SUNGARD	-13,166.66
A 39257 T BILL	04/19/02 06/27/02	912795K03	19	87	1.6100	50,000,000.00	49,859,375.00	26,833.33	SUNGARD	-13,166.66
A 39258 T BILL	04/19/02 06/27/02	912795K03	19	858	1.7500	5,000,000.00	99,7187500000	27,465.28	SUNGARD	-13,166.66
A 39259 T BILL	04/19/02 06/27/02	912795K03	19	000	1.7653	4,996,736.11	99,6875000000	64,213.33	SUNGARD	-233.33
A 39260 T BILL	04/19/02 06/27/02	912795K03	19	100	1.7200	12,000,000.00	11,962,500.00	955.56	SUNGARD	-388.89
A 39261 T BILL	04/19/02 06/27/02	912795K03	19	000	1.7254	10,000,000.00	99,6875000000	1,576.67	SUNGARD	-641.67
A 39262 T BILL	04/19/02 06/27/02	912795K03	19	992	1.7254	32,895,940.00	32,896,875.00	11,455.00	SUNGARD	-17.50
A 39263 T BILL	04/19/02 06/27/02	912795K03	19	000	1.7527	2,978,250.00	99,6562500000	7,636.67	SUNGARD	-11.67
A 39264 T BILL	04/19/02 06/27/02	912795K03	19	904	1.7400	2,000,000.00	1,993,125.00	7,636.67	SUNGARD	-11.67
A 39265 T BILL	04/19/02 06/27/02	912795K03	19	903	1.7527	1,985,500.00	99,6562500000	7,636.67	SUNGARD	-11.67
A 39266 T BILL	04/19/02 06/27/02	912795K03	19	000	1.7527	2,000,000.00	1,993,125.00	7,636.67	SUNGARD	-11.67
A 39267 T BILL	04/19/02 06/27/02	912795K03	19	931	1.7850	8,000,000.00	99,6562500000	11,106.67	SUNGARD	-11.67
A 39268 T BILL	04/19/02 06/27/02	912795K03	19	000	1.7951	7,955,176.67	99,5537500000	20,825.00	SUNGARD	-2,281.25
A 39269 T BILL	04/19/02 06/27/02	912795K03	19	100	1.7850	15,000,000.00	14,939,062.50	2,281.25	SUNGARD	-2,281.25
A 39270 T BILL	04/03/02 07/25/02	912795K77	40	000	1.7951	14,915,956.25	99,553750000000	2,281.25	SUNGARD	-2,281.25

CITY/COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/02

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INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACOR	INT UNREALIZED GAIN
							YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 39218	T BILL	04/03/02	07/25/02	912795K7	19	9906	1.7950	10,000,000.00	9,959,375.50	13,883.33	1,520.84
A 39121	UNITED STATES TREAS BILLS	01/31/02	08/01/02	912795K4	19	858	1.7850	30,000,000.00	29,868,750.00	133,877.00	5,600.00
A 39208	T BILL	03/25/02	08/01/02	912795K4	19	100	1.8013	29,729,275.00	99,562,500,000.00	77,494.44	17,688.89
A 39143	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795K2	19	100	1.8978	39,729,816.67	99,562,500,000.00	196,951.39	-3,187.50
A 39144	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795K2	19	9531	1.7950	32,000,000.00	31,840,000.00	126,048.89	-2,040.00
A 39149	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	924	1.8059	2,000,000.00	1,990,000.00	7,756.67	-155.00
A 39150	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	879	1.7900	2,000,000.00	1,990,000.00	7,756.67	-155.00
A 39151	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	803	1.8039	1,982,398.33	99,500,000,000.00	3,878.33	-77.50
A 39152	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	805	1.8059	991,199.17	99,500,000,000.00	3,878.33	-77.50
A 39153	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	859	1.7900	1,000,000.00	99,500,000,000.00	3,878.33	-77.50
A 39154	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	905	1.8059	991,199.17	99,500,000,000.00	3,878.33	-77.50
A 39155	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	930	1.8059	1,000,000.00	99,500,000,000.00	3,878.33	-77.50
A 39156	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	906	1.8059	991,199.17	99,500,000,000.00	3,878.33	-77.50
A 39157	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	100	1.7900	4,000,000.00	3,980,000.00	15,513.33	-310.00
A 39158	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	900	1.8059	8,000,000.00	7,960,000.00	31,026.67	-619.99
A 39159	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795K2	19	100	1.7900	25,000,000.00	24,875,000.00	94,313.19	-2,968.75
A 39160	T BILL	02/13/02	08/08/02	912795K0	19	100	1.7900	50,000,000.00	49,734,375.00	174,027.78	-2,097.22
A 39225	T BILL	04/05/02	08/15/02	912795K0	19	100	1.7900	50,000,000.00	49,734,375.00	64,538.89	-2,097.22
A 39226	T BILL	04/05/02	08/15/02	912795K0	19	100	1.8018	32,000,000.00	31,830,000.00	41,368.89	-1,342.32
A 39161	T BILL	02/21/02	08/22/02	912795K8	19	100	1.8108	50,000,000.00	49,687,354.17	173,458.33	-2,819.45
A 39162	T BILL	02/21/02	08/22/02	912795K8	19	100	1.8267	49,542,472.22	99,437,500,000.00	162,666.67	5,958.33
A 39171	T BILL	02/26/02	08/22/02	912795K8	19	100	1.8466	49,550,125.00	99,437,500,000.00	155,661.11	2,819.45
A 39244	T BILL	02/28/02	08/22/02	912795K8	19	100	1.8261	49,560,069.44	99,437,500,000.00	38,777.78	-7,381.55
A 39179	T BILL	04/15/02	08/22/02	912795K3	19	804	1.8700	2,000,000.00	1,987,500.00	5,713.89	-694.90
A 39179	T BILL	03/07/02	09/05/02	912795K3	19	804	1.8700	2,000,000.00	1,987,500.00	5,713.89	-694.90

INVESTMENTS OUTSTANDING AS OF 04/30/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	PAY/SHARES BOOK	MARKET VALUE	CURR ACOR	INT UNREALIZED LOSS
A 39180	T BILL	03/07/02	09/05/02	912795SK23	19	877	1.8700	5,000,000.00	4,968,750.00	14,284.72	1,734.72
A 39181	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	4,952,730.56	99,3750000000	SUNRGARD	1,734.72
A 39182	T BILL	03/07/02	09/05/02	912795SK23	19	906	1.8700	5,000,000.00	4,968,750.00	SUNRGARD	1,734.72
A 39183	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	4,952,730.56	99,3750000000	SUNRGARD	1,734.72
A 39184	T BILL	03/07/02	09/05/02	912795SK23	19	925	1.8700	8,000,000.00	7,950,000.00	SUNRGARD	2,775.55
A 39185	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	7,924,368.89	99,3750000000	SUNRGARD	2,775.55
A 39186	T BILL	03/07/02	09/05/02	912795SK23	19	1	1.8700	8,000,000.00	7,950,000.00	SUNRGARD	2,775.55
A 39187	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	7,924,368.90	99,3750000000	SUNRGARD	2,775.55
A 39188	T BILL	03/07/02	09/05/02	912795SK23	19	912	1.8700	3,000,000.00	2,981,250.00	SUNRGARD	1,040.84
A 39189	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39190	T BILL	03/07/02	09/05/02	912795SK23	19	908	1.8700	3,000,000.00	2,981,250.00	SUNRGARD	1,040.84
A 39191	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39192	T BILL	03/07/02	09/05/02	912795SK23	19	901	1.8700	3,000,000.00	2,981,250.00	SUNRGARD	1,040.84
A 39193	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39194	T BILL	03/07/02	09/05/02	912795SK23	19	908	1.8700	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39195	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39196	T BILL	03/07/02	09/05/02	912795SK23	19	901	1.8700	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39197	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39198	T BILL	03/07/02	09/05/02	912795SK23	19	908	1.8700	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39199	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39200	T BILL	03/07/02	09/05/02	912795SK23	19	908	1.8700	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39201	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39202	T BILL	03/07/02	09/05/02	912795SK23	19	908	1.8700	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39203	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39204	T BILL	03/07/02	09/05/02	912795SK23	19	908	1.8700	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39205	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39206	T BILL	03/07/02	09/05/02	912795SK23	19	908	1.8700	2,971,658.33	99,3750000000	SUNRGARD	1,040.84
A 39207	T BILL	03/07/02	09/05/02	912795SK23	87	000	1.8878	2,971,658.33	99,3750000000	SUNRGARD	1,0

SUBTOTAL (Investment Type)		11	TREASURY	BILLS	50.58%	(N)	1.7516	1665522000.00	1665173111.89	3,856,431.24	133,501.61
							1.7626	1661275147.96	99.7395490000		-91,367.47
A	38374 T NOTE (99.16)	19	100	6.2500	25.000,000.00	25.187,500.00	522,272.10	522,272.10	314,453.12		
	06/30/00 06/30/02	87	100	6.5249	24,873,046.88	100,7500000000	SUNRGD				
A	38375 T NOTE (99.16)	19	100	6.2500	25.000,000.00	25.187,500.00	522,272.10	522,272.10	314,453.12		
	06/30/00 06/30/02	40	100	6.5249	24,873,046.88	100,7500000000	SUNRGD				
A	38376 T NOTE (99.16)	19	100	6.2500	25.000,000.00	25.187,500.00	522,272.10	522,272.10	314,453.12		
	06/30/00 06/30/02	89	100	6.5249	24,873,046.88	100,7500000000	SUNRGD				
A	36594 T NOTE (99.16)	19	5005	5.5000	200,000.00	206,000.00	931.69	931.69	6,990.000		
	03/31/98 03/31/03	89	100	5.6148	199,010.00	103,0000000000	SUNRGD				
A	36595 T NOTE (99.16)	19	100	5.5000	8,606,732.50	8,909,500.00	40,295.77	302,767.50			
	03/31/98 03/31/03	89	100	5.6160	8,606,732.50	103,0000000000	SUNRGD				
A	36596 T NOTE (99.16)	19	3052	5.5000	150,000.00	154,500.00	698.77	5,242.50			
	03/31/98 03/31/03	89	100	5.6148	149,257.50	103,0000000000	SUNRGD				
A	36597 T NOTE (99.16)	19	3051	5.5000	1,000,000.00	1,030,000.00	4,658.47	34,500.000			
	03/31/98 03/31/03	89	100	5.6043	995,500.00	103,0000000000	SUNRGD				
A	38856 T NOTE (99.7)	19	1	3.8750	10,000,000.00	10,162,500.00	129,523.48	229,843.75			
	07/02/01 06/30/03	40	000	4.2836	9,922,656.25	101,6250000000	SUNRGD				
A	38858 T NOTE (99.7)	19	1	3.8750	10,000,000.00	10,162,500.00	129,523.48	240,625.000			
	07/02/01 06/30/03	45	000	4.2877	9,921,875.00	101,6250000000	SUNRGD				
A	38861 T NOTE (99.7)	19	100	3.8750	10,000,000.00	10,162,500.00	129,523.48	240,625.000			
	07/02/01 06/30/03	87	100	4.2877	9,921,875.00	101,6250000000	SUNRGD				
A	38864 T NOTE (99.133)	19	100	3.8750	15,000,000.00	15,243,750.00	194,285.22	331,640.62			
	07/09/01 06/30/03	89	100	4.1866	14,912,109.38	101,6250000000	SUNRGD				
A	38866 T NOTE (99.133)	19	100	3.8750	20,000,000.00	20,325,000.00	259,046.96	440,625.000			
	07/09/01 06/30/03	40	000	4.1824	19,884,375.00	101,6250000000	SUNRGD				

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SALE	CPN YIM	RATE TR	P&R /SHARES	BOOK	MARKET VALUE	PRICE	CURR ACQR	INT UNREALIZED	LOSS
A 33942 T	NOTE (88.20)	09/27/94	08/15/03	912827403	40	2335	5.7500	5,000.00	104.000000000	5,200.00	59.56	766.75			
A 38616 T	NOTE (95.26)	11/28/00	11/15/03	912827403	19	100	4.2500	15,000.000.00	15,314.062.50	294,095.30	945,703.12				
A 38792 T	NOTE (99.23)	04/11/01	11/15/03	912827403	19	100	4.2500	20,000.000.00	20,418.750.00	392,127.07	476,562.50				
A 38822 T	NOTE (99.16)	05/15/01	11/15/03	912827403	19	100	4.2500	50,000.000.00	51,046.875.00	980,317.68	1,308,593.75				
A 38823 T	NOTE (99.15)	05/15/01	11/15/03	912827403	19	100	4.2500	25,000.000.00	25,523.437.50	490,158.84	658,203.12				
A 38824 T	NOTE (99.15)	05/16/01	11/15/03	912827403	19	100	4.2500	20,000.000.00	20,418.750.00	392,127.07	526,562.50				
A 38829 T	NOTE (99.13)	05/23/01	11/15/03	912827403	19	100	4.2500	15,000.000.00	15,314.062.50	294,095.30	404,296.87				
A 38830 T	NOTE (99.13)	05/23/01	11/15/03	912827403	19	100	4.2500	15,000.000.00	15,314.062.50	294,095.30	403,125.00				
A 38831 T	NOTE (99.12)	05/23/01	11/15/03	912827403	19	100	4.2500	14,903.906.25	15,314.062.50	294,095.30	410,156.25				
A 38832 T	NOTE (99.10)	05/23/01	11/15/03	912827403	19	100	4.2500	20,000.000.00	20,418.750.00	392,127.07	559,375.00				
A 38841 T	NOTE (99.20)	06/04/01	11/15/03	912827403	19	100	4.2500	19,859.375.00	20,418.750.00	392,127.07	375,000.00				
A 38843 T	NOTE (99.20)	06/04/01	11/15/03	912827403	19	100	4.2500	25,000.000.00	25,523.437.50	490,158.84	618,164.06				
A 39101 T	NOTE (99.28)	12/31/01	12/31/03	912827799	19	100	3.3302	15,000.000.00	15,070.312.50	162,948.90	93,412.50				
A 39102 T	NOTE (99.28)	12/31/01	12/31/03	912827799	19	100	3.3302	15,000.000.00	15,070.312.50	162,948.90	93,412.50				
A 39105 T	NOTE (99.28)	12/31/01	12/31/03	912827799	19	100	3.3302	15,000.000.00	15,070.312.50	162,948.90	93,412.50				
A 37378 T	NOTE (99.22)	02/16/99	02/15/04	912827586	19	100	4.7500	15,000.000.00	15,445.312.50	147,617.40	539,062.50				
A 37379 T	NOTE (99.22)	02/16/99	02/15/04	912827586	19	100	4.7500	15,000.000.00	15,445.312.50	147,617.40	539,062.50				
A 38473 T	NOTE (95.27)	08/15/00	02/15/04	912827586	19	100	4.7500	15,000.000.00	15,445.312.50	147,617.40	1,071,093.75				
A 38474 T	NOTE (95.27)	08/15/00	02/15/04	912827586	19	100	4.7500	15,000.000.00	15,445.312.50	147,617.40	1,071,093.75				
A 38476 T	NOTE (95.27)	08/15/00	02/15/04	912827586	19	100	4.7500	15,000.000.00	15,445.312.50	147,617.40	1,071,093.75				
A 38477 T	NOTE (95.18)	08/15/00	02/15/04	912827586	19	100	4.7500	15,000.000.00	15,445.312.50	147,617.40	1,071,093.75				
A 38708 T	NOTE (99.11)	02/16/01	02/15/04	912827586	19	100	4.7500	30,000.000.00	30,890.625.00	295,234.81	1,092,187.50				
A 38718 T	NOTE (99.26)	02/23/01	02/15/04	912827586	19	100	4.7500	18,534.375.00	18,534.375.00	177,140.88	510,937.50				
A 38764 T	NOTE (100.21)	03/29/01	02/15/04	912827586	19	100	4.7500	10,000.000.00	10,296.875.00	96,411.60	234,375.00				

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAVE	CN YTM	PR TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACGR PRICE SOURCE	INT UNREALIZED	GAIN LOSS
A 38797	T NOTE (100.22) 04/16/01 02/15/04	912827586	19	100	4.7500		10,000,000.00	10,296,875.00	98,411.60		228,125.00
A 38803	T NOTE (100.12) 04/17/01 02/15/04	912827586	19	100	4.4868		10,068,750.00	102,968,500.00	SINGARD		652,343.75
A 38805	T NOTE (100.14) 05/01/01 02/15/04	912827586	19	100	4.6109		25,089,843.75	102,968,500.00	SINGARD		630,859.37
A 38806	T NOTE (100.14) 05/01/01 02/15/04	912827586	19	100	4.5758		25,111,328.13	102,968,500.00	SINGARD		636,718.75
A 38807	T NOTE (100.14) 05/01/01 02/15/04	912827586	19	100	4.3848		25,105,468.75	102,968,500.00	SINGARD		634,765.62
A 37949	T NOTE (99.17) 11/15/99 05/15/04	912827585	19	100	5.2500		20,107,421.88	102,968,500.00	SINGARD		1,281,250.00
A 38273	T NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	5.8824		19,506,250.00	103,937,500.00	SINGARD		926,562.50
A 38274	T NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7885		10,467,187.50	103,937,500.00	SINGARD		928,125.00
A 38275	T NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7931		10,465,625.00	103,937,500.00	SINGARD		926,562.50
A 38276	T NOTE (99.22) 05/10/00 05/15/04	912827585	19	100	6.7885		10,467,187.50	103,937,500.00	SINGARD		1,853,125.00
A 38810	T NOTE (101.30) 05/02/01 05/15/04	912827585	19	100	5.2500		50,960,937.50	103,937,500.00	SINGARD		1,007,812.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES 25.13%(M)											
A 38842	FEDERAL HOME LOAN BANK 06/05/01 06/05/02	31338EUL3	19	100	4.0000		25,000,000.00	25,046,875.00	405,555.56		53,125.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOA .76%(M)											
A 38844	FEDERAL NATL MTG ASSN 06/05/01 09/23/03	31359MUF1	19	100	4.7000		20,000,000.00	20,031,250.00	412,555.56		31,250.00
A 38845	FEDERAL NATL MTG ASSN 06/05/01 05/23/03	31359MUF1	19	100	4.7000		14,000,000.00	14,021,875.00	288,788.89		21,875.00
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL 1.03%(M)											
A 39232	FEDERAL NATL MTG ASSN DISC N 04/08/02 05/22/02	313589XC2	19	100	1.7300		7,000,000.00	6,992,854.17	7,736.94		-81.66
A 39075	FEDERAL NATL MTG ASSN DISC N 12/04/01 05/23/02	313589XD0	19	100	1.8100		16,000,000.00	15,982,888.89	119,057.78		586.67

RUN: 05/01/02 08:54:39

SUNGARD
09110000
01120

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN RATE YTM TR	P&R/SKRES BOOK	MARKET VALUE MARKET PRICE	CURR ACOR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 2.57% (M)									
A	39233 FEDL HOME LN MNG CORP DISC N	313397YM7	19	100	1.7600	11,000,000.00	10,972,775.00	12,368.89	1,815.00
	04/08/02 06/24/02				1.7667	10,958,591.11	99,752,500,000.00	SUNGARD	
A	38993 FEDL HOME LN MNG CORP DISC N	313397D65	19	805	2.2200	20,000,000.00	19,887,611.11	259,000.00	34,377.78
	10/03/01 08/28/02				2.2660	19,594,233.33	99,438,055,555.56	SUNGARD	
A	38994 FEDL HOME LN MNG CORP DISC N	313397D65	19	9901	2.2200	10,000,000.00	9,943,805.56	129,500.00	17,188.89
	10/03/01 08/28/02				2.2660	9,797,116.67	99,438,055,555.56	SUNGARD	
A	39023 FEDL HOME LN MNG CORP DISC N	313397B81	19	100	1.9900	5,000,000.00	4,970,926.39	50,026.39	4,369.44
	11/01/01 08/30/02				2.0238	4,916,530.56	99,418,527,777.78	SUNGARD	
A	39016 FEDL HOME LN MNG CORP DISC N	313397H46	19	100	2.0000	30,000,000.00	29,785,151.67	303,333.34	33,525.00
	10/31/01 09/27/02				2.0375	29,468,333.33	99,283,972,222.22	SUNGARD	
A	39017 FEDL HOME LN MNG CORP DISC N	313397H46	19	100	2.0300	25,000,000.00	24,920,993.30	256,963.45	31,041.67
	10/31/01 09/27/02				2.0686	24,553,381.94	99,283,972,222.22	SUNGARD	
A	39018 FEDL HOME LN MNG CORP DISC N	313397L66	19	100	2.0500	10,270,000.00	10,180,137.50	106,437.14	12,480.90
	10/31/01 10/23/02				2.0925	10,061,219.46	99,125,000,000.00	SUNGARD	
A	39092 FEDL HOME LN MNG CORP DISC N	313397E54	19	100	1.9700	49,500,000.00	48,985,447.50	376,516.25	21,780.00
	12/13/01 11/15/02				2.0070	48,587,151.25	98,360,500,000.00	SUNGARD	
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOT 4.85% (M)									
					2.0226	160,770,000.00	159,546,887.79	1,493,751.46	156,578.68
					2.0598	157,896,557.65	99,239,216,000.00		
A	39193 MORGAN STAN C/P	61745BE78	19	1	1.8100	10,000,000.00	9,997,066.67	25,139.29	83.38
	03/12/02 05/07/02				1.8151	9,971,844.00	99,970,666,666.67	SUNGARD	
A	39194 MORGAN STAN C/P	61745BE78	74	858	1.8100	7,000,000.00	6,997,946.67	17,597.21	58.34
	03/12/02 05/07/02				1.8151	6,960,291.12	99,970,666,666.67	SUNGARD	
A	39195 MORGAN STAN C/P	61745BE78	19	9903	1.8100	19,000,000.00	18,994,426.67	47,763.89	158.34
	03/12/02 05/07/02				1.8151	18,946,504.44	99,970,666,666.67	SUNGARD	
A	39196 MORGAN STAN C/P	61745BE78	19	9904	1.8100	14,000,000.00	13,993,893.33	35,194.05	116.62
	03/12/02 05/07/02				1.8151	13,960,582.66	99,970,666,666.67	SUNGARD	
SUBTOTAL (Investment Type) 81 COMMERCIAL PAER 1.52% (M)									
					1.8100	50,000,000.00	49,985,333.34	125,694.44	416.68
					1.8151	49,859,222.22	99,970,667,000.00		
A	38814 BK AMER C.D.	06050EXVZ	19	100	4.1000	50,000,000.00	50,003,106.81	2,044,305.56	3,106.81
	05/07/01 05/01/02				4.1000	50,000,000.00	100,006,213,692.92	SUNGARD	
A	38820 BK AMER C.D.	06050EXA7	19	100	4.0800	44,000,000.00	44,016,258.87	1,780,240.00	16,258.87
	05/09/01 05/06/02				4.0800	44,000,000.00	100,036,695,671	SUNGARD	
A	38813 BK AMER C.D.	06050EXK7	19	100	4.2700	50,000,000.00	50,023,377.82	2,146,861.11	23,357.82
	05/04/01 05/07/02				4.2700	50,000,000.00	100,047,156,700	SUNGARD	
A	38815 BK AMER C.D.	06050EXX0	19	100	4.1000	50,000,000.00	50,089,972.37	2,044,305.56	89,972.37
	05/07/01 05/29/02				4.1000	50,000,000.00	100,179,944,735.1	SUNGARD	

INVESTMENTS OUTSTANDING AS OF 04/30/02
 MAJOR SORT KEY IS ICS#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	RATE	PAR/ SHARES	BOOK	MARKET PRICE	VALUE	CURR ACCR	INT	UNREALIZED GAIN
A 38911 BK AMER C.D.	07/02/01 07/01/02	06050EYMI	19	50	3.8000	10,000,000.00	10,000,000.00	100.3353057830	319,833.33	33,530.58	SUNGARD		
SUBTOTAL (Investment Type)	91 NEGOTIABLE C.D.*	6.20% (M)	4.1226	204,000,000.00	204,166,226.45	8,335,545.56	166,226.45						
			4.1226	204,000,000.00	100.0814840000								
A 38942 PUBLIC TIME DEPOSIT	08/21/01 08/21/02		19	9901	3.3900	100,000.00	99,436.89	291.92	-563.11				
			60	000	3.3900	100,000.00	99.4368888889						
SUBTOTAL (Investment Type)	1010 PUBLIC TIME DE	.00% (M)	3.3900	100,000.00	99.4368900000	291.92	-563.11						
			3.3900	100,000.00	99.4368900000								
GRAND TOTAL			2.6968	3279397000.00	3292307029.98	30,564,826.88	27,422,508.70	-92,012.24					
			2.7801	3256851520.00	100.3936710000								

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	NATURITY (TICKER)	PURCHASE DATE	SAF PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	FAR VALUE SHARES	BOOK VALUE
A	39035 UNITED STATES TREAS BILL	912795X5S1	100	05/02/02	11/07/01	000	1.810	1.826	99.115	40,000,000.00	39,646,044.44
A	39175 T BILL	912795X5S1	858	05/02/02	03/07/02	000	1.720	1.725	99.732	17,530,000.00	17,483,097.51
A	39176 T BILL	912795X5S1	859	05/02/02	03/07/02	000	1.720	1.725	99.732	27,400,000.00	27,336,689.78
A	39177 T BILL	912795X5S1	860	05/02/02	03/07/02	000	1.720	1.725	99.732	5,070,000.00	5,056,434.93
A	39197 T Bills	912795X5S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	50,000,000.00	49,881,593.33
A	39198 T Bills	912795X5S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	50,000,000.00	49,881,593.33
A	39199 T Bills	912795X5S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	50,000,000.00	49,881,593.33
A	39200 T Bills	912795X5S1	100	05/02/02	03/14/02	000	1.740	1.744	99.763	20,000,000.00	19,952,633.33
A	39201 T Bills	912795X5S1	100	05/02/02	04/04/02	000	1.730	1.732	99.865	50,000,000.00	49,932,722.22
A	39202 T BILL	912795X5S1	100	05/02/02	04/12/02	000	1.685	1.687	99.906	49,000,000.00	48,954,130.56
A	39242 T BILL	912795X5S1	9615	05/02/02	04/12/02	000	1.685	1.687	99.906	11,000,000.00	10,989,702.78
A	39243 T BILL	912795X5S1	9631	05/09/02	11/08/01	000	1.770	1.806	99.095	25,000,000.00	24,773,763.89
A	39042 UNITED STATES TREAS BILL	912795X5T9	856	05/09/02	11/13/01	000	1.770	1.790	99.128	2,522,000.00	2,500,000.00
A	39052 UNITED STATES TREAS BILL	912795X5T9	27	05/09/02	11/13/01	000	1.770	1.786	99.130	478,000.00	473,892.50
A	39053 UNITED STATES TREAS BILL	912795X5T9	9904	05/09/02	11/13/01	000	1.770	1.763	99.141	50,000,000.00	49,910,277.78
A	39054 UNITED STATES TREAS BILL	912795X5T9	100	05/09/02	04/01/02	000	1.700	1.703	99.821	50,000,000.00	49,910,277.78
A	39211 T BILL	912795X5T9	100	05/09/02	04/01/02	000	1.700	1.703	99.821	50,000,000.00	49,910,277.78
A	39212 T BILL	912795X5T9	100	05/09/02	04/01/02	000	1.700	1.703	99.821	50,000,000.00	49,910,277.78
A	39213 T BILL	912795X5T9	100	05/09/02	04/01/02	000	1.700	1.703	99.821	50,000,000.00	49,910,277.78
A	39214 T BILL	912795X5T9	100	05/09/02	04/01/02	000	1.700	1.703	99.821	50,000,000.00	49,910,277.78
A	39178 T BILL	912795X5T9	858	05/16/02	03/07/02	000	1.720	1.726	99.666	18,000,000.00	17,959,800.00
A	39206 T BILL	912795X5T9	100	05/16/02	03/18/02	000	1.765	1.770	99.871	14,000,000.00	13,959,503.36
A	39224 T BILL	912795X5T9	9903	05/16/02	04/04/02	000	1.700	1.703	99.802	20,000,000.00	19,960,333.33
A	39235 T BILL	912795X5T9	901	05/16/02	04/09/02	000	1.690	1.693	99.826	11,000,000.00	10,980,893.61
A	39236 T BILL	912795X5T9	931	05/16/02	04/09/02	000	1.690	1.693	99.826	7,000,000.00	6,987,841.39
A	39237 T BILL	912795X5T9	924	05/16/02	04/09/02	000	1.690	1.693	99.826	8,000,000.00	7,986,104.44
A	39238 T BILL	912795X5T9	924	05/16/02	04/09/02	000	1.690	1.693	99.826	7,000,000.00	6,987,841.39
A	39239 T BILL	912795X5T9	907	05/16/02	04/17/02	000	1.675	1.677	99.865	15,000,000.00	14,980,632.54
A	39247 T BILL	912795X5T9	900	05/16/02	04/18/02	000	1.655	1.657	99.871	5,000,000.00	4,993,563.89
A	39248 T BILL	912795X5T9	900	05/16/02	04/18/02	000	1.655	1.657	99.871	5,000,000.00	4,993,563.89
A	39249 T BILL	912795X5T9	902	05/23/02	03/18/02	000	1.775	1.781	99.675	12,000,000.00	11,960,950.00
A	39207 T Bills	912795X5T9	924	06/06/02	04/03/02	000	1.710	1.715	99.696	2,000,000.00	2,990,880.00
A	39219 T BILL	912795X5T9	924	06/06/02	04/03/02	000	1.710	1.715	99.696	2,500,000.00	2,492,400.00
A	39220 T BILL	912795X5T9	927	06/06/02	04/03/02	000	1.710	1.715	99.696	2,500,000.00	2,492,400.00
A	39221 T BILL	912795X5T9	926	06/06/02	04/03/02	000	1.710	1.715	99.696	2,000,000.00	1,993,492.00
A	39222 T BILL	912795X5T9	931	06/27/02	04/19/02	000	1.610	1.615	99.691	50,000,000.00	49,845,708.33
A	39250 T BILL	912795X5T9	100	06/27/02	04/19/02	000	1.610	1.615	99.691	50,000,000.00	49,845,708.33
A	39251 T BILL	912795X5T9	100	06/27/02	04/19/02	000	1.610	1.615	99.691	50,000,000.00	49,845,708.33
A	39108 UNITED STATES TREAS BILL	912795X5K3	858	07/05/02	01/08/02	000	1.750	1.765	99.135	12,000,000.00	11,988,520.00
A	39109 UNITED STATES TREAS BILL	912795X5K3	100	07/05/02	01/09/02	000	1.720	1.725	99.685	20,000,000.00	19,936,933.33
A	39254 T BILL	912795X5K3	100	07/05/02	04/30/02	000	1.720	1.725	99.685	33,000,000.00	32,895,940.00
A	39255 T BILL	912795X5K3	9002	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,250.00
A	39145 UNITED STATES TREAS BILL	912795X5R1	9057	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,250.00
A	39147 UNITED STATES TREAS BILL	912795X5R1	904	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,250.00
A	39148 UNITED STATES TREAS BILL	912795X5R1	903	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,250.00
A	39216 T BILL	912795X5T7	931	07/25/02	04/03/02	000	1.785	1.795	99.440	8,000,000.00	7,955,176.67

MR . DANIEL DAILY 415-554-4487												PAGE: 2
INVESTMENT INVENTORY												RUN: 05/01/02 08:54:03
INVESTMENTS OUTSTANDING AS OF 4/30/02												
MAJOR SORT KEY IS ICC#												
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE	
A 39217 T BILL	912795K7		100	07/25/02	04/03/02	000	1.785	1.795	99.440	15,000,000.00	14,915,956.25	
A 39218 T BILL	912795K7		9906	07/25/02	04/03/02	000	1.785	1.795	99.440	10,000,000.00	9,943,970.83	
A 39121 UNITED STATES TREAS BILL	912795K7		858	08/01/02	01/31/02	000	1.785	1.801	99.098	30,000,000.00	29,729,275.00	
A 39208 T BILL	912795K2		100	08/01/02	03/25/02	000	1.785	1.898	99.325	40,000,000.00	39,729,816.67	
A 39143 UNITED STATES TREAS BILL	912795K2		100	08/08/02	02/11/02	000	1.795	1.811	99.112	50,000,000.00	49,556,236.11	
A 39144 UNITED STATES TREAS BILL	912795K2		9531	08/08/02	02/11/02	000	1.795	1.811	99.112	32,000,000.00	31,715,991.11	
A 39149 UNITED STATES TREAS BILL	912795K2		924	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,398.33	
A 39150 UNITED STATES TREAS BILL	912795K2		879	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,398.33	
A 39151 UNITED STATES TREAS BILL	912795K2		803	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39152 UNITED STATES TREAS BILL	912795K2		805	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39153 UNITED STATES TREAS BILL	912795K2		859	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39154 UNITED STATES TREAS BILL	912795K2		905	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39155 UNITED STATES TREAS BILL	912795K2		930	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39156 UNITED STATES TREAS BILL	912795K2		9906	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39157 UNITED STATES TREAS BILL	912795K2		100	08/08/02	02/12/02	000	1.790	1.806	99.120	4,000,000.00	3,964,796.67	
A 39158 UNITED STATES TREAS BILL	912795K2		900	08/08/02	02/13/02	000	1.790	1.806	99.120	8,000,000.00	7,923,593.32	
A 39160 T BILL	912795K0		100	08/15/02	02/20/02	000	1.795	1.791	99.132	25,000,000.00	24,783,053.56	
A 39225 T BILL	912795K0		100	08/15/02	04/05/02	000	1.790	1.806	99.125	50,000,000.00	49,562,444.44	
A 39226 T BILL	912795K0		100	08/15/02	04/05/02	000	1.790	1.802	99.344	50,000,000.00	49,671,833.33	
A 39161 T BILL	912795K8		100	08/22/02	02/21/02	000	1.810	1.827	99.085	32,000,000.00	31,789,973.33	
A 39162 T BILL	912795K8		100	08/22/02	02/26/02	000	1.830	1.847	99.100	50,000,000.00	49,542,472.22	
A 39171 T BILL	912795K8		100	08/22/02	02/28/02	000	1.730	1.826	99.120	50,000,000.00	49,550,125.00	
A 39244 T BILL	912795K8		100	08/22/02	04/15/02	000	1.745	1.756	99.375	50,000,000.00	49,560,069.44	
A 39179 T BILL	912795K3		804	09/05/02	03/07/02	000	1.870	1.888	99.055	2,000,000.00	1,981,092.21	
A 39180 T BILL	912795K3		877	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56	
A 39181 T BILL	912795K3		906	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56	
A 39182 T BILL	912795K3		925	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,368.89	
A 39183 T BILL	912795K3		912	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,368.90	
A 39184 T BILL	912795K3		912	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.33	
A 39185 T BILL	912795K3		908	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.33	
A 39186 T BILL	912795K3		901	09/05/02	03/07/02	000	1.870	1.888	99.055	7,000,000.00	6,971,638.33	
A 39187 T BILL	912795K3		858	09/05/02	03/07/02	000	1.870	1.888	99.055	7,000,000.00	6,973,822.78	
A 39210 T BILL	912795LC3		100	09/26/02	03/28/02	000	2.030	2.051	98.974	50,000,000.00	49,486,861.11	
SUBTOTAL (Investment Type) 11 TREASURY BILLS										1,669,522,000.00	1,661,275,147.96	
51.01%(C)										---	---	
A 38374 T NOTE (99.16)	9128272V7		100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88	
A 38375 T NOTE (99.16)	9128272V7		100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88	
A 38376 T NOTE (99.16)	9128272V7		100	06/30/02	06/30/00	000	6.250	6.525	99.492	25,000,000.00	24,873,046.88	
A 38377 T NOTE (99.16)	9128274B5		5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00	
A 38378 T NOTE (99.16)	9128274B5		100	03/31/03	03/31/98	000	5.500	5.615	99.505	8,650,000.00	8,606,732.50	
A 38379 T NOTE (99.16)	9128274B5		3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,267.50	
A 38380 T NOTE (99.16)	9128274B5		3051	03/31/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,500.00	
A 38381 T NOTE (99.7)	9128276Z0		1	06/30/03	07/02/01	000	3.875	4.284	99.227	10,000,000.00	9,922,656.25	
A 38382 T NOTE (99.7)	9128276Z0		1	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00	

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	FAIR VALUE SHARES	BOOK VALUE
A 38861 T NOTE (99.7)		912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.219	15,000,000.00	14,921,875.00
A 38864 T NOTE (99.135)		912827620	100	06/30/03	07/09/01	000	3.875	4.187	99.414	15,000,000.00	14,912,109.38
A 38866 T NOTE (99.135)		912827620	100	06/30/03	07/09/01	000	3.875	4.182	99.422	20,000,000.00	19,884,375.00
A 33942 T NOTE (98.20)			2535	08/15/03	09/27/94	000	5.750	7.500	88.625	5,000.00	4,431.25
A 38616 T NOTE (95.26)		912827403	100	11/15/03	11/28/00	000	4.250	5.816	95.789	15,000,000.00	14,368,359.38
A 38792 T NOTE (99.23)		912827403	100	11/15/03	04/11/01	000	4.250	4.368	99.111	20,000,000.00	19,942,181.50
A 38822 T NOTE (99.16)		912827403	100	11/15/03	05/15/01	000	4.250	4.474	99.477	50,000,000.00	49,738,281.25
A 38824 T NOTE (99.15)		912827403	100	11/15/03	05/16/01	000	4.250	4.480	99.461	25,000,000.00	24,865,234.38
A 38829 T NOTE (99.13)		912827403	100	11/15/03	05/23/01	000	4.250	4.481	99.461	15,000,000.00	14,892,187.50
A 38830 T NOTE (99.13)		912827403	100	11/15/03	05/23/01	000	4.250	4.509	99.398	15,000,000.00	14,909,765.63
A 38831 T NOTE (99.12)		912827403	100	11/15/03	05/23/01	000	4.250	4.505	99.406	15,000,000.00	14,910,937.50
A 38832 T NOTE (99.12)		912827403	100	11/15/03	05/25/01	000	4.250	4.526	99.359	15,000,000.00	14,903,906.25
A 38833 T NOTE (99.12)		912827403	100	11/15/03	06/04/01	000	4.250	4.553	99.297	20,000,000.00	19,859,376.50
A 38841 T NOTE (99.20)		912827403	100	11/15/03	06/04/01	000	4.250	4.426	99.594	15,000,000.00	14,939,262.50
A 38843 T NOTE (99.20)		912827403	100	12/31/03	12/31/01	000	3.250	4.414	99.621	25,000,000.00	24,995,273.44
A 39101 T NOTE (99.28)		912827779	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 39102 T NOTE (99.28)		912827779	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 39105 T NOTE (99.28)		912827779	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25
A 37378 T NOTE (99.22)		9128275A6	100	02/15/04	02/16/99	000	4.750	4.882	99.375	15,000,000.00	14,906,250.00
A 37379 T NOTE (99.12)		9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38473 T NOTE (95.27)		9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474 T NOTE (95.27)		9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476 T NOTE (95.27)		9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477 T NOTE (95.18)		9128275A6	100	02/15/04	02/16/01	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 38708 T NOTE (99.11)		9128275A6	100	02/15/04	02/16/01	000	4.750	4.994	99.328	30,000,000.00	29,738,437.50
A 38718 T NOTE (99.26)		9128275A6	100	02/15/04	02/16/01	000	4.750	4.824	99.797	18,000,000.00	17,963,437.50
A 38764 T NOTE (100.21)		9128275A6	100	02/15/04	03/29/01	000	4.750	4.485	100.625	10,000,000.00	10,062,500.00
A 38797 T NOTE (100.22)		9128275A6	100	02/15/04	04/16/01	000	4.750	4.417	100.688	10,000,000.00	10,068,750.00
A 38803 T NOTE (100.12)		9128275A6	100	02/15/04	04/17/01	000	4.750	4.451	100.359	25,000,000.00	25,011,328.13
A 38805 T NOTE (100.14)		9128275A6	100	02/15/04	05/01/01	000	4.750	4.576	100.455	25,000,000.00	25,011,328.13
A 38806 T NOTE (100.14)		9128275A6	100	02/15/04	05/01/01	000	4.750	4.585	100.422	25,000,000.00	25,015,466.75
A 38807 T NOTE (100.14)		9128275A6	100	02/15/04	05/01/01	000	4.750	4.582	100.430	25,000,000.00	25,107,421.88
A 37949 T NOTE (99.17)		9128275E5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38273 T NOTE (99.22)		9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.577	10,000,000.00	9,457,181.50
A 38274 T NOTE (99.22)		9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.577	10,000,000.00	9,455,625.00
A 38275 T NOTE (99.22)		9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.572	10,000,000.00	9,457,181.50
A 38276 T NOTE (99.22)		9128275E5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,934,375.00
A 38810 T NOTE (101.30)		9128275E5	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,950,937.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES										808,005,000.00	800,722,701.61
24.59% (C)											
A 38842 FEDERAL HOME LOAN BANK	3133MFIL3		100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00	24,993,750.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN BANK										25,000,000.00	24,993,750.00
A 38844 FEDERAL NMTL MTG ASSN	3135MFEI		100	05/23/03	06/05/01	000	4.700	4.700	100.000	20,000,000.00	20,000,000.00

(SIRFT)

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FICRER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE (SHARES)	BOOK VALUE
A 38845	FEDERAL NATL MTG ASSN	31359MFE1	100	05/22/03	06/05/01	000	4.700	4.700	100.000	14,000,000.00	14,000,000.00
SUBTOTAL (Investment Type) 23 FEDERAL NATIONAL MORTGAGE 1.04% (C)											
							4.700	4.700	100.000	34,000,000.00	34,000,000.00

A 39232	FEDERAL NATL MTG ASSN	DI 313589XC2	100	05/22/02	04/08/02	000	1.730	1.734	99.789	7,000,000.00	6,985,199.89
A 39075	FEDERAL NATL MTG ASSN	DI 313589XD0	100	05/23/02	12/04/01	000	1.810	1.826	99.145	16,000,000.00	15,863,244.44
A 39089	FEDERAL NATL MTG ASSN	DI 313589XL2	100	05/30/02	12/10/01	000	1.750	1.765	99.116	35,000,000.00	34,709,062.50
A 39090	FEDERAL NATL MTG ASSN	DI 313589XT5	100	06/06/02	12/10/01	000	1.790	1.806	99.115	50,000,000.00	49,557,472.22
A 38978	FEDERAL NATL MTG ASSN	DI 313589ZJ5	859	07/15/02	10/02/01	000	2.310	2.333	98.165	10,400,000.00	10,209,142.67
A 38979	FEDERAL NATL MTG ASSN	DI 313589ZJ5	1	07/15/02	10/02/01	000	2.310	2.333	98.165	9,600,000.00	9,423,824.00
A 39074	FEDERAL NATL MTG ASSN	DI 313589ZK2	9531	07/16/02	12/03/01	000	1.850	1.872	98.844	35,000,000.00	34,595,312.50
A 38995	FEDERAL NATL MTG ASSN	DI 313589ZU0	100	07/25/02	10/03/01	000	2.200	2.240	98.197	40,000,000.00	39,278,888.89
A 39091	FEDERAL NATL MTG ASSN	DI 313589R39	100	11/29/02	12/13/01	000	2.000	2.040	98.050	25,000,000.00	24,512,500.00
SUBTOTAL (Investment Type) 41 FNMMA DISCOUNT NOTES 6.91% (C)											
							1.932	1.958	98.743	228,000,000.00	225,114,646.11

A 39234	FEDL FARM CRED BK CONS	D 313313MG9	9907	05/02/02	04/08/02	000	1.730	1.732	99.885	4,000,000.00	3,995,386.67
A 39028	FEDL FARM CRED BK CONS	D 313313B80	100	08/13/02	11/06/01	000	1.810	1.939	98.509	2,000,000.00	1,970,182.78
A 39076	FEDL FARM CRED BK CONS	D 313313B51	100	09/20/02	12/04/01	000	1.930	1.960	98.445	9,000,000.00	8,860,075.00
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO .46% (C)											
							1.873	1.896	98.838	15,000,000.00	14,825,644.45

A 39080	FEDL HOME LOAN BK CONS	D 313385MG7	879	05/02/02	12/06/01	000	1.790	1.803	99.269	2,000,000.00	1,985,381.67
A 39231	FEDL HOME LOAN BK CONS	D 313385MH5	100	05/03/02	04/08/02	000	1.730	1.732	99.880	8,000,000.00	7,990,388.89
A 39040	FEDL HOME LOAN BK CONS	D 313385EY0	887	06/11/02	11/07/01	000	1.790	1.810	98.986	6,000,000.00	5,933,770.00
A 39041	FEDL HOME LOAN BK CONS	D 313385EY0	804	06/11/02	11/07/01	000	1.790	1.810	98.986	15,000,000.00	14,834,425.00
A 39203	FEDL HOME LOAN BK CONS	D 313385EY0	100	07/03/02	10/08/02	000	1.810	1.818	99.568	20,000,000.00	19,913,522.22
A 38996	FEDL HOME LOAN BK CONS	D 313385EY0	100	08/09/02	10/04/01	000	2.220	2.263	98.095	10,000,000.00	9,869,455.00
A 39030	FEDL HOME LOAN BK CONS	D 313385E59	100	09/30/02	11/06/01	000	1.840	1.974	98.286	10,000,000.00	9,828,633.33
A 39031	FEDL HOME LOAN BK CONS	D 313385H74	100	09/30/02	11/06/01	000	1.940	1.975	98.332	11,000,000.00	10,805,568.89
A 39021	FEDL HOME LOAN BK CONS	D 313385O31	100	10/08/02	11/01/01	000	2.040	2.080	98.090	3,000,000.00	2,942,710.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 2.58% (C)											
							1.885	1.907	98.875	85,000,000.00	84,043,850.00

A 39233	FEDL HOME LN MTG CORP	DI 313397MY7	100	06/24/02	04/08/02	000	1.760	1.767	99.624	11,000,000.00	10,958,591.11
A 38993	FEDL HOME LN MTG CORP	DI 313397M65	805	08/28/02	10/03/01	000	2.220	2.266	97.971	20,000,000.00	19,594,233.33
A 38994	FEDL HOME LN MTG CORP	DI 313397M65	9901	08/28/02	10/03/01	000	2.220	2.266	97.971	10,000,000.00	9,797,116.67
A 39023	FEDL HOME LN MTG CORP	DI 313397B81	100	08/30/02	11/01/01	000	1.990	2.024	98.331	5,000,000.00	4,916,530.56
A 39016	FEDL HOME LN MTG CORP	DI 313397H46	100	09/27/02	10/31/01	000	2.000	2.037	98.161	30,000,000.00	29,448,333.33
A 39017	FEDL HOME LN MTG CORP	DI 313397H46	100	09/27/02	10/31/01	000	2.030	2.069	98.134	25,000,000.00	24,533,381.34
A 39018	FEDL HOME LN MTG CORP	DI 313397I66	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,062,129.46
A 39092	FEDL HOME LN MTG CORP	DI 313397E54	100	11/15/02	12/13/01	000	1.970	2.007	98.156	49,500,000.00	48,587,151.25
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 4.85% (C)											
							2.023	2.060	98.213	160,770,000.00	157,896,557.65

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	COUP RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39193	MORGAN STAN C/P	61745BE78	1	05/07/02	03/12/02	000	1.810	1.815	99.718	10,000,000.00	9,971,844.00
A 39194	MORGAN STAN C/P	61745BE78	858	05/07/02	03/12/02	000	1.810	1.815	99.718	7,000,000.00	6,980,291.12
A 39195	MORGAN STAN C/P	61745BE78	9903	05/07/02	03/12/02	000	1.810	1.815	99.718	19,000,000.00	18,946,504.44
A 39196	MORGAN STAN C/P	61745BE78	9904	05/07/02	03/12/02	000	1.810	1.815	99.718	14,000,000.00	13,960,582.66
SUBTOTAL	(Investment Type) 81 COMMERCIAL PAPER DISC						1.810	1.815	99.718	50,000,000.00	49,859,222.22
A 38814	BK AMER C.D.	06050EXV2	100	05/01/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38820	BK AMER C.D.	06050EXAT	100	05/06/02	05/09/01	000	4.080	4.080	100.000	44,000,000.00	44,000,000.00
A 38813	BK AMER C.D.	06050EXT7	100	05/07/02	05/04/01	000	4.270	4.270	100.000	50,000,000.00	50,000,000.00
A 38815	BK AMER C.D.	06050EXW0	100	05/29/02	05/07/01	000	4.100	4.100	100.000	50,000,000.00	50,000,000.00
A 38911	BK AMER C.D.	06050EYML	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
SUBTOTAL	(Investment Type) 91 NEGOTIABLE C.D.'S						4.123	4.123	100.000	204,000,000.00	204,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL	(Investment Type) 1010 PUBLIC TIME DEPOSIT						3.390	3.390	100.000	100,000.00	100,000.00
RECORD TOTALS										100,000.00	100,000.00
ASSETS										2,697	2,780
FIXED										99.313	3,279,397,000.00
											3,256,851,520.00

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 4/30/02
MAJOR SORT KEY IS BANK

PAGE: 1
RUN: 05/01/02 08:54:03

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUMN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 3894Z	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000		100,000.00	100,000.00
SUBTOTAL	(Bank Code) 19 BANK OF NEW YORK						3.390	3.390	100.000		100,000.00	100,000.00
	REPORT TOTALS						3.390	3.390	100.000		100,000.00	100,000.00
	ASSETS						3.390	3.390	100.000		100,000.00	100,000.00

* ACTIVE TRANSACTIONS *

C I T Y / C O U N T Y O F S A N F R A N C I S C O
 M R . P A N I E L D A L Y 4 1 5 - 5 5 4 - 4 4 8 7
 D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
 0 4 / 0 1 / 0 2 T O 0 4 / 3 0 / 0 2
 S E T T L E M E N T D A T E B A S I S
 2 8 F U N D S

P A G E : 1
 R U N : 0 5 / 0 1 / 0 2 0 8 : 5 3 : 4 6

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS	
MEMO		CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35724	T NOTE (99.16)	19	04/30/02	04/30/02	AMRT	6.625		53,400.00		
			05/01/02	04/30/02		6.753		-53,400.00		
			50	04/30/02	MAT	6.625	-10,000,000.00	-10,000,000.00	-331,250.00	
38739	T NOTE (100.20)	19	05/01/02	04/30/02		6.753				10,331,250.00
			40	02/15/04	04/24/02	SALE	4.750	-10,000,000.00	-10,059,375.00	-89,226.52
			40	04/22/02	04/24/02		4.522		-59,375.00	10,361,882.77
38975	FNMA DISCOUNT NOTES	19	40	04/11/02	04/11/02	MAT	2.380	-11,000,000.00	-10,856,010.00	-143,990.00
			40	05/01/02	04/11/02		2.412			11,000,000.00
38991	FEDL HOME LOAN BK CONS	19	40	04/01/02	04/01/02	MAT	2.260	-10,000,000.00	-9,887,000.00	-113,000.00
			40	05/01/02	04/01/02		2.286			10,000,000.00
38992	FEDL HOME LOAN BK CONS	19	40	04/01/02	04/01/02	MAT	2.260	-5,000,000.00	-4,943,500.00	-56,500.00
			45	04/04/02	04/04/02	MAT	2.286			5,000,000.00
38998	FEDERAL NATL MFG ASSN	19	45	04/04/02	04/04/02	MAT	2.200	-20,000,000.00	-19,777,555.56	-222,444.44
			05/01/02	04/04/02		2.225				20,000,000.00
39000	UNITED STATES TREAS BI	19	40	04/04/02	04/04/02	MAT	2.155	-28,000,000.00	-27,694,947.78	-305,052.22
			05/01/02	04/04/02		2.179				28,000,000.00
39007	UNITED STATES TREAS BI	19	40	04/11/02	04/11/02	MAT	2.120	-5,000,000.00	-4,948,766.67	-51,233.33
			40	05/01/02	04/11/02		2.142			5,000,000.00
39008	UNITED STATES TREAS BI	19	40	04/11/02	04/11/02	MAT	2.120	-7,000,000.00	-6,928,273.33	-71,726.67
			40	05/01/02	04/11/02		2.142			7,000,000.00
39009	UNITED STATES TREAS BI	19	40	04/11/02	04/11/02	MAT	2.120	-6,000,000.00	-5,938,520.00	-61,480.00
			40	05/01/02	04/11/02		2.142			6,000,000.00
39010	UNITED STATES TREAS BI	19	40	04/11/02	04/11/02	MAT	2.120	-6,000,000.00	-5,938,520.00	-61,480.00
			40	05/01/02	04/11/02		2.142			6,000,000.00
39011	UNITED STATES TREAS BI	19	40	04/11/02	04/11/02	MAT	2.120	-12,000,000.00	-11,877,040.00	-122,960.00
			05/01/02	04/11/02		2.142				12,000,000.00
39037	FEDL HOME LOAN BK CONS	19	40	04/10/02	04/10/02	MAT	1.790	-4,000,000.00	-3,969,371.10	-30,628.90
			05/01/02	04/10/02		1.804				4,000,000.00
39038	FEDL HOME LOAN BK CONS	19	40	04/10/02	04/10/02	MAT	1.790	-10,000,000.00	-9,923,427.78	-76,572.22
			05/01/02	04/10/02		1.804				10,000,000.00
39039	FEDL HOME LOAN BK CONS	19	40	04/10/02	04/10/02	MAT	1.790	-11,000,000.00	-10,915,770.56	-84,229.44
			40	04/25/02	04/10/02		1.804			11,000,000.00
39056	UNITED STATES TREAS BI	19	40	04/25/02	04/23/02	SALE	1.930	-8,732,000.00	-8,658,971.37	-72,092.37
			40	04/24/02	04/23/02		1.946			8,731,223.82
39057	UNITED STATES TREAS BI	19	40	04/25/02	04/23/02	SALE	1.930	-93,000.00	-92,228.21	-767.82
			40	04/25/02	04/23/02		1.946			92,991.73
39058	UNITED STATES TREAS BI	19	40	04/25/02	04/23/02	SALE	1.930	-175,000.00	-173,536.42	-1,444.82
			40	04/24/02	04/23/02		1.946			174,984.45
39059	UNITED STATES TREAS BI	19	40	04/25/02	04/23/02	MAT	1.930	-8,000,000.00	-7,933,093.33	-66,906.67
			40	05/01/02	04/23/02		1.946			8,000,000.00
39060	UNITED STATES TREAS BI	19	40	04/25/02	04/23/02	MAT	1.930	-6,000,000.00	-5,949,820.00	-50,180.00
			40	05/01/02	04/23/02		1.946			6,000,000.00
39061	UNITED STATES TREAS BI	19	40	04/25/02	04/23/02	MAT	1.930	-1,000,000.00	-991,636.67	-8,363.33
			05/01/02	04/23/02		1.946				1,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/02 TO 04/30/02
SETTLEMENT DATE BASIS
28 FUNDS

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RUN: 05/01/02 08:53:46

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/SETTLE	TXN TY	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
39062	UNITED STATES TREAS BI	19	40 04/25/02	04/25/02	MAT	1.930	-2,000,000.00	-1,983,273.33	-16,726.67	2,000,000.00
39063	UNITED STATES TREAS BI	19	40 04/25/02	04/25/02	MAT	1.946	-5,000,000.00	-4,958,183.33	-41,816.67	5,000,000.00
39064	UNITED STATES TREAS BI	19	40 04/25/02	04/25/02	MAT	1.930	-4,000,000.00	-3,966,546.67	-33,453.33	4,000,000.00
39065	T NOTE(99.17)	19	40 01/17/02	04/15/02	SALE	3.000	-25,000,000.00	-24,875,250.00	-124,750.00	25,213,813.53
39069	T NOTE(99.17)	19	40 01/17/02	04/15/02	SALE	3.000	-25,000,000.00	-24,875,250.00	-127,250.00	25,213,813.53
39071	T NOTE(99.16)	19	40 01/17/02	04/15/02	SALE	3.000	-25,000,000.00	-24,868,000.00	-132,000.00	25,213,813.53
39073	T NOTE(99.18)	19	40 01/17/02	04/15/02	SALE	3.000	-25,000,000.00	-24,887,000.00	-113,000.00	25,213,813.53
39081	FEDL HOME LOAN BK CONS	19	40 05/01/02	04/03/02	MAT	1.780	-4,000,000.00	-3,976,662.22	-23,337.78	4,000,000.00
39082	FEDL HOME LOAN BK CONS	19	40 05/01/02	04/10/02	MAT	1.790	-4,000,000.00	-3,975,277.78	-24,722.22	4,000,000.00
39120	UNITED STATES TREAS BI	19	40 04/18/02	04/18/02	MAT	1.650	-5,000,000.00	-4,982,354.17	-17,645.83	5,000,000.00
39137	T NOTE (99.24)	19	40 01/31/04	04/28/02	SALE	3.000	-25,000,000.00	-24,933,593.75	-171,961.33	25,087,976.96
39172	FEDL HOME LOAN BK CONS	19	40 04/01/02	04/01/02	MAT	1.740	-25,000,000.00	-24,966,166.67	-33,833.33	25,000,000.00
39173	FEDL HOME LOAN BK CONS	19	40 05/01/02	04/01/02	MAT	1.742	-50,000,000.00	-49,932,333.33	-67,666.67	50,000,000.00
39174	FEDL HOME LOAN BK CONS	19	40 04/01/02	04/01/02	MAT	1.742	-50,000,000.00	-49,932,333.33	-67,666.67	50,000,000.00
39203	T Bills	19	40 04/04/02	04/04/02	MAT	1.730	-8,000,000.00	-7,993,464.44	-6,535.56	8,000,000.00
39204	T Bills	19	40 05/01/02	04/18/02	MAT	1.733	-5,000,000.00	-4,992,551.39	-7,448.61	5,000,000.00
39205	T Bills	19	40 04/25/02	04/25/02	MAT	1.733	-7,000,000.00	-6,997,217.22	-12,782.78	7,000,000.00
39211	T BILL	19	40 05/09/02	04/01/02	PURC	1.700	50,000,000.00	49,910,277.78	-89,722.22	-49,910,277.78
39212	T BILL	19	40 05/09/02	04/01/02	PURC	1.700	50,000,000.00	49,910,277.78	-89,722.22	-49,910,277.78
39213	T BILL	19	40 05/09/02	04/01/02	PURC	1.700	50,000,000.00	49,910,277.78	-89,722.22	-49,910,277.78
39214	T BILL	19	40 05/09/02	04/01/02	PURC	1.700	50,000,000.00	49,910,277.78	-89,722.22	-49,910,277.78
39215	T BILL	19	40 05/09/02	04/01/02	PURC	1.700	20,000,000.00	19,964,111.11	-35,888.89	-19,964,111.11

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/02 TO 04/30/02
SETTLEMENT DATE BASIS
28 FUNDS

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RUN: 05/01/02 08:53:46

INVSMT NO.	DESCRIPTION/FOOL#	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYPE	COUPON YIELD	PAR VALUE	BOOK VALUE	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
39215 T BILL		19	40	05/09/02	04/08/02	SALE	1.700	-20,000,000.00	-19,964,111.11	-6,611.11	19,970,722.22
39216 T BILL		19	40	07/25/02	04/03/02	PURC	1.785	8,000,000.00	7,955,176.67	-44,823.33	-7,955,176.67
39217 T BILL		19	40	07/25/02	04/03/02	PURC	1.785	15,000,000.00	14,915,956.25	-84,043.75	-14,915,956.25
39218 T BILL		19	40	07/25/02	04/03/02	PURC	1.795	10,000,000.00	9,943,970.83	-56,029.17	-9,943,970.83
39219 T BILL		19	40	06/06/02	04/03/02	PURC	1.710	3,000,000.00	2,990,880.00	-9,120.00	-2,990,880.00
39220 T BILL		19	40	06/06/02	04/03/02	PURC	1.710	2,500,000.00	2,492,400.00	-7,600.00	-2,492,400.00
39221 T BILL		19	40	06/06/02	04/03/02	PURC	1.715	2,500,000.00	2,492,400.00	-7,600.00	-2,492,400.00
39222 T BILL		19	40	06/06/02	04/03/02	PURC	1.715	2,000,000.00	1,993,920.00	-7,600.00	-1,993,920.00
39223 T BILL		19	40	05/02/02	04/03/02	PURC	1.730	50,000,000.00	49,932,722.22	-67,277.78	-49,932,722.22
39224 T BILL		19	40	05/16/02	04/04/02	PURC	1.700	20,000,000.00	19,960,333.33	-39,666.67	-19,960,333.33
39225 T BILL		19	40	08/15/02	04/04/02	PURC	1.790	50,000,000.00	49,671,833.33	-328,166.67	-49,671,833.33
39226 T BILL		19	40	08/15/02	04/05/02	PURC	1.790	32,000,000.00	31,789,973.33	-210,026.67	-31,789,973.33
39228 T NOTE		19	40	03/31/04	04/04/02	PURC	3.625	10,000,000.00	10,012,555.50	25,555.50	-10,012,555.50
		40	04/05/02	04/04/02	PSAL	3.580	-5,000,000.00	-5,006,277.76	-6,277.76	-2,343.76	-5,008,621.50
		40	04/05/02	04/04/02	SALE	3.625	-5,000,000.00	-5,008,258.62	-8,258.62	1,980.88	5,008,621.50
39229 T NOTE (2343.75)		19	40	03/31/04	04/04/02	PURC	3.625	5,000,000.00	5,006,277.75	-6,277.75	-5,006,277.75
		40	04/05/02	04/04/02	SALE	3.580	-5,000,000.00	-5,006,277.75	-6,277.75	-2,343.75	-5,008,621.50
39230 FEDL HOME LOAN BK CONS		19	40	07/03/02	04/08/02	PURC	1.810	20,000,000.00	19,913,522.22	-86,477.78	-19,913,522.22
39231 FEDL HOME LOAN BK CONS		19	45	05/03/02	04/08/02	PURC	1.818	8,000,000.00	7,990,388.89	-9,611.11	-7,990,388.89
39232 FEDERAL NATL MFG ASSN		19	45	05/28/02	04/08/02	PURC	1.730	7,000,000.00	6,985,198.89	-14,801.11	-6,985,198.89
39233 FEDL HOME LN MFG CORP		19	40	06/24/02	04/08/02	PURC	1.760	11,000,000.00	10,958,591.11	-41,408.89	-10,958,591.11
39234 FEDL FARM CRED BK CONS		19	40	05/02/02	04/08/02	PURC	1.730	4,000,000.00	3,995,386.67	-4,613.33	-3,995,386.67

CITY / COUNTY OF SAN FRANCISCO
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DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/02 TO 04/30/02
SETTLEMENT DATE BASIS
28 FUNDS

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* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)
CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	(GAIN)/LOSS
								SETTLEMENT
39235 T BILL	19	40	05/16/02	04/09/02	PURC	1.690	11,000,000.00	10,980,893.61
			04/08/02	04/09/02		1.693	-19,106.39	-10,980,893.61
39236 T BILL	19	40	05/16/02	04/09/02	PURC	1.690	7,000,000.00	6,987,841.39
			04/08/02	04/09/02		1.693	-12,158.61	-6,987,841.39
39237 T BILL	19	40	05/16/02	04/09/02	PURC	1.690	8,000,000.00	7,986,104.44
			04/08/02	04/09/02		1.693	-13,895.56	-7,986,104.44
39238 T BILL	19	40	05/16/02	04/09/02	PURC	1.690	7,000,000.00	6,987,841.39
			04/08/02	04/09/02		1.693	-12,158.61	-6,987,841.39
39239 T BILL	19	87	05/16/02	04/17/02	PURC	1.677	50,000,000.00	49,932,534.72
			04/17/02	04/17/02		1.677	-67,465.28	-49,932,534.72
39240 FEDL HOME LOAN BK CONS	19	40	04/12/02	04/11/02	PURC	1.640	50,000,000.00	49,997,722.22
			04/17/02	04/11/02		1.640	-2,277.78	-49,997,722.22
		40	05/01/02	04/12/02	MAT	1.640	-50,000,000.00	-49,997,722.22
			04/12/02	04/11/02		1.640	50,000,000.00	49,997,722.22
39241 FEDL HOME LOAN BK CONS	19	40	04/12/02	04/11/02	PURC	1.640	50,000,000.00	49,997,722.22
			04/17/02	04/11/02		1.640	-2,277.78	-49,997,722.22
		40	05/01/02	04/12/02	MAT	1.640	-50,000,000.00	-49,997,722.22
			04/12/02	04/12/02		1.640	50,000,000.00	49,997,722.22
39242 T BILL	19	40	05/16/02	04/12/02	PURC	1.685	49,000,000.00	48,954,130.56
			04/17/02	04/12/02		1.687	-45,869.44	-48,954,130.56
39243 T BILL	19	40	05/16/02	04/12/02	PURC	1.685	11,000,000.00	10,989,702.78
			04/17/02	04/12/02		1.687	-50,297.22	-10,989,702.78
39244 T BILL	19	87	08/22/02	04/15/02	PURC	1.745	50,000,000.00	49,687,354.17
			04/17/02	04/15/02		1.756	-312,645.83	-49,687,354.17
39245 MORGAN STANLEY C/P	19	74	04/19/02	04/15/02	PURC	1.800	50,000,000.00	49,990,000.00
			04/17/02	04/15/02		1.800	-10,000.00	-49,990,000.00
		74	05/01/02	04/19/02	MAT	1.800	-50,000,000.00	-49,990,000.00
			04/19/02	04/15/02		1.800	50,000,000.00	49,990,000.00
39246 MORGAN STANLEY C/P	19	74	04/19/02	04/15/02	PURC	1.800	50,000,000.00	49,990,000.00
			04/17/02	04/15/02		1.800	-10,000.00	-49,990,000.00
		74	05/01/02	04/19/02	MAT	1.800	-50,000,000.00	-49,990,000.00
			04/19/02	04/18/02		1.800	50,000,000.00	49,990,000.00
39247 T BILL	19	40	05/16/02	04/18/02	PURC	1.655	15,000,000.00	14,980,691.67
			04/19/02	04/18/02		1.657	-19,308.33	-14,980,691.67
39248 T BILL	19	40	05/16/02	04/18/02	PURC	1.655	5,000,000.00	4,993,563.88
			04/19/02	04/18/02		1.657	-6,436.12	-4,993,563.88
39249 T BILL	19	40	05/16/02	04/18/02	PURC	1.655	5,000,000.00	4,993,563.89
			04/19/02	04/18/02		1.657	-6,436.11	-4,993,563.89
39250 T BILL	19	87	06/27/02	04/19/02	PURC	1.610	50,000,000.00	49,845,708.33
			04/19/02	04/19/02		1.615	-154,291.67	-49,845,708.33
39251 T BILL	19	87	06/27/02	04/19/02	PURC	1.610	50,000,000.00	49,845,708.33
			04/19/02	04/19/02		1.615	-154,291.67	-49,845,708.33
39252 ENY (9453.17)	19	99	05/30/02	04/01/02	FURC	5.550	25,000,000.00	25,000,000.00
			04/22/02	04/01/02		5.550	-25,000,000.00	-25,000,000.00

* -ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . D A N I E L D A L Y 4 1 5 - 5 5 4 - 4 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 04/01/02 TO 04/30/02
 SETTLEMENT DATE BASIS
 28 FUNDS

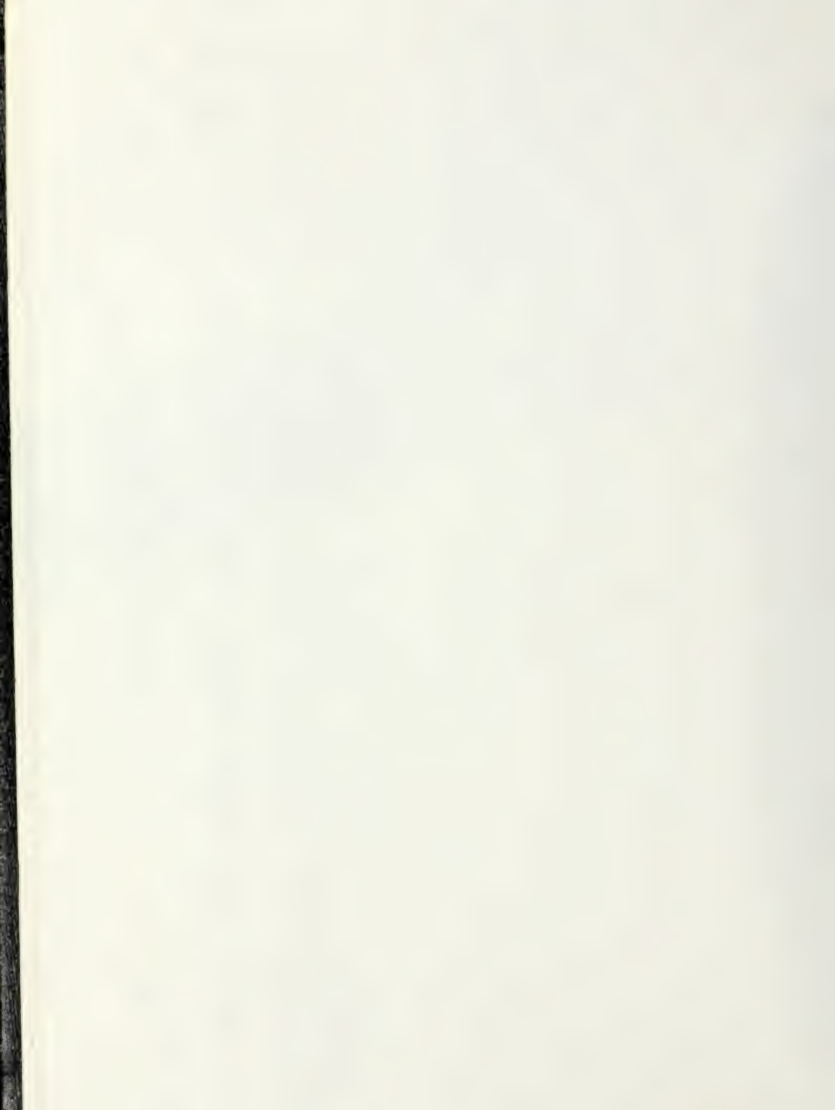
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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY ENTRY	TRADE/ SETTLE	TYN COUPON TYP FIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
39252	BNY (9453.17)	19	99 05/30/02	04/01/02 SALE	5.550	-25,000,000.00	-25,000,000.00		-9,453.17
			99 04/22/02	04/01/02	5.550	25,000,000.00	25,000,000.00		25,009,453.17
39253	BNY (3360.71)	19	99 05/30/02	04/17/02 PURC	5.550	-25,000,000.00	-25,000,000.00		-25,000,000.00
			99 04/22/02	04/17/02	5.550	25,000,000.00	25,000,000.00		25,003,360.71
39254	T BILL	19	40 07/05/02	04/30/02 PURC	1.725	20,000,000.00	19,936,933.33		-19,936,933.33
			40 04/30/02	04/30/02	1.725	33,000,000.00	32,895,940.00		-32,895,940.00
39255	T BILL	19	40 07/05/02	04/30/02 PURC	1.725	33,000,000.00	32,895,940.00		-32,895,940.00
			40 04/30/02	04/30/02	1.725	33,000,000.00	32,895,940.00		-32,895,940.00

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/02 TO 04/30/02
REPORT GRAND TOTALS
ASSETS

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PAR TYPE/ WEIGHTED TXN#	YIELD	PAR VALUE	ORIGINAL FVCE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (44)	1.913	1101000000.00		1098580666.15	-2,419,333.85				-1098580666.15
SALE (14)	3.636	-224000000.00		-223399346.23	600,653.77		-1,461,002.21	-462,322.63	225,305,092.95
PSAL (1)	3.580	-5,000,000.00		-5,006,277.76	-6,277.76		.01	17,578.12	5,008,621.50
MAT (33)	1.939	-529000000.00		-527095061.10			-2,236,188.90		527,426,311.10
ACR (1)	6.753			53,400.00				-53,400.00	



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

June 6, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past eleven months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 129,716,513	Earned Interest Yield
Total Net Earnings	\$ 108,598,933	Pooled Funds 4.268%
Average Age of Portfolio	237 Days	All Funds 4.037%

Total cost of the securities on hand on May 31, 2002 was \$3,139,910,014 with a market value of \$3,176,453,978 plus fixed assets accrued earnings of \$9,077,192.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of May 31, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of May 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on May 31, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of May 2002.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

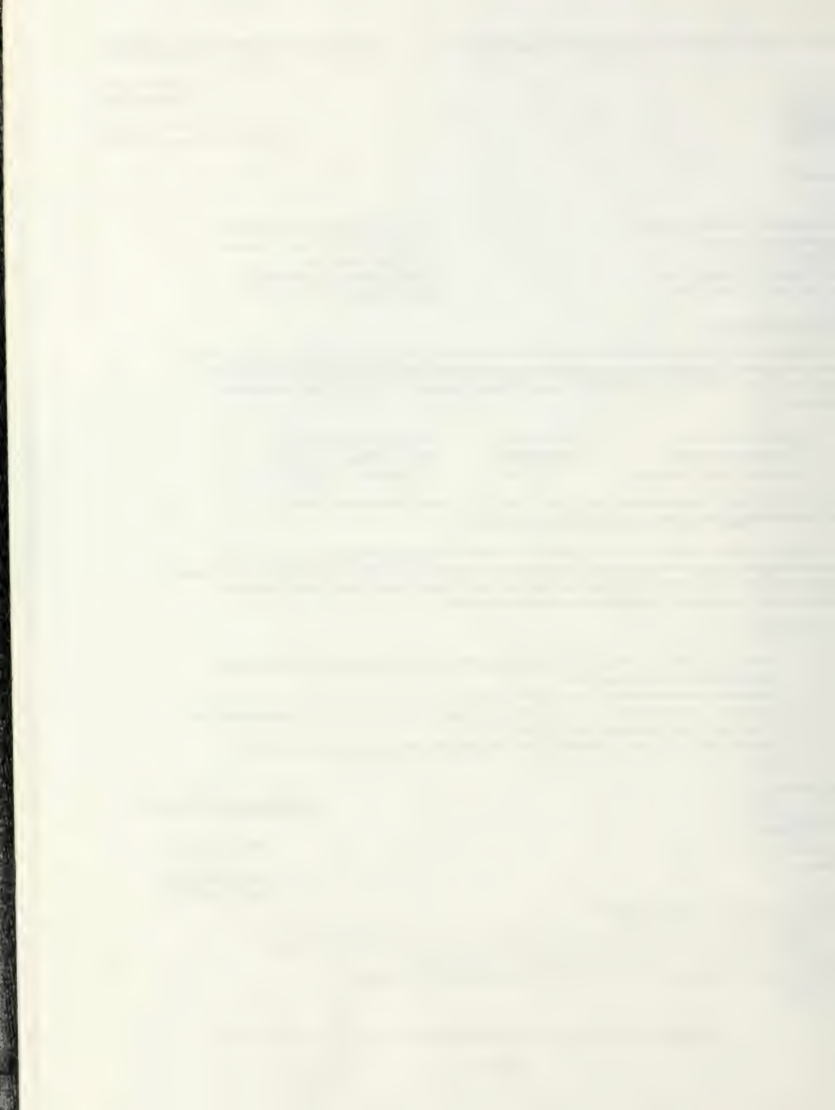
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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
5/01/02 THROUGH 5/31/02

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	21,170,707.96	.00	.00		21,170,707.96
TOTAL NET EARNINGS THIS PERIOD:	8,212,027.41	.00	291.91		8,212,319.32
AVERAGE DAILY PORTFOLIO BALANCE:	3,162,190,803.90	.00	100,000.00		3,162,290,803.90
EARNED INCOME YIELD THIS PERIOD:	3.058	.000	3.437		3.058
END OF PERIOD PORTFOLIO BALANCE:	3,139,810,013.82	.00	100,000.00		3,139,910,013.82
CURRENT AMORTIZED BOOK VALUE:	3,143,863,182.27	.00	100,000.00		3,143,963,182.27
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.752	.000	3.437		2.752
WEIGHTED AVERAGE DAYS TO MATURITY:	236.63	.00	82.00		N/A
WEIGHTED AVERAGE DAYS TO CALL:	236.63	.00	82.00		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.058

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SUMMARY DESCRIPTION	CUMN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
(Investment Type) 11 TREASURY BILLS	53.17%(C)	1.750	1.762 99.427	1,679,000,000.00	1,669,384,384.28
(Investment Type) 12 TREASURY NOTES	28.55%(C)	4.547	4.926 98.728	908,005,000.00	896,457,076.61
(Investment Type) 22 FEDERAL HOME LOAN BANK	.80%(C)	4.000	4.026 99.975	25,000,000.00	24,993,750.00
(Investment Type) 41 FIMA DISCOUNT NOTES	7.56%(C)	1.915	1.938 98.876	240,000,000.00	237,302,016.95
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.34%(C)	1.926	1.957 98.457	11,000,000.00	10,830,257.78
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	2.68%(C)	1.883	1.906 98.863	85,000,000.00	84,033,190.55
(Investment Type) 44 FMC DISCOUNT NOTES	6.59%(C)	1.952	1.981 98.589	209,770,000.00	206,809,337.65
(Investment Type) 91 NEGOTIABLE C.D.'S	.32%(C)	3.800	3.800 100.000	10,000,000.00	10,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.00%(C)	3.390	3.390 100.000	100,000.00	100,000.00
REPORT TOTALS		2.603	2.722 99.117	3,167,875,000.00	3,139,910,013.82
ASSETS	FIXED				

INVESTMENTS OUTSTANDING AS OF 05/31/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FIND CDM	YTM TR	PAR/SHARES	MARKET PRICE	CURR ACCT INT	UNREALIZED LOSS
A 39250	T BILL	04/19/02	06/27/02	912795KX8	19	9531	1.6100	50,000,000.00	49,937,500.00	96,152.78	
A 39251	T BILL	04/19/02	06/27/02	912795KX8	87	000	1.6150	49,845,708.33	99,8750000000	-4,361.11	
A 39273	T BILL	04/19/02	06/27/02	912795KX8	19	100	1.6150	49,845,708.33	99,8750000000	-4,361.11	
A 39108	UNITED STATES TREAS BILLS	05/08/02	06/27/02	912795KQ3	87	000	1.7300	40,000,000.00	39,950,000.00	45,600.00	
A 39109	UNITED STATES TREAS BILLS	01/08/02	07/05/02	912795KQ3	19	858	1.7500	5,000,000.00	99,8750000000	-600.00	
A 39109	UNITED STATES TREAS BILLS	01/09/02	07/05/02	912795KQ3	19	000	1.7653	4,956,736.11	4,992,187.50	451.39	
A 39254	T BILL	04/30/02	07/05/02	912795KQ3	19	100	1.7200	12,000,000.00	11,981,250.00	81,966.67	
A 39255	T BILL	04/30/02	07/05/02	912795KQ3	19	1	1.7200	20,000,000.00	19,968,750.00	30,577.78	
A 39145	UNITED STATES TREAS BILLS	04/30/02	07/05/02	912795KX1	19	100	1.7254	19,936,933.33	99,8437500000	1,238.89	
A 39146	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KX1	19	9902	1.7254	32,895,940.00	99,8437500000	2,044.17	
A 39147	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KX1	19	9007	1.7400	3,000,000.00	2,994,375.00	15,950.00	
A 39148	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KX1	19	9007	1.7527	2,978,250.00	99,8125000000	175.00	
A 39149	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KX1	19	9004	1.7400	2,985,500.00	1,996,250.00	10,633.33	
A 39148	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KX1	19	9003	1.7527	2,000,000.00	99,8125000000	10,633.33	
A 39293	T BILL	05/30/02	07/11/02	912795KX1	40	000	1.7527	1,985,500.00	1,966,250.00	116.67	
A 39294	T BILL	05/30/02	07/11/02	912795KX1	19	100	1.6700	50,000,000.00	49,906,250.00	4,638.89	
A 39295	T BILL	05/30/02	07/11/02	912795KX1	19	100	1.6733	49,902,583.33	49,906,250.00	-972.22	
A 39296	T BILL	04/03/02	07/25/02	912795KX7	89	000	1.6600	50,000,000.00	49,906,250.00	4,611.11	
A 39297	T BILL	04/03/02	07/25/02	912795KX7	19	931	1.7850	8,000,000.00	99,8125000000	-1,527.78	
A 39297	T BILL	04/03/02	07/25/02	912795KX7	40	000	1.7951	7,955,176.67	7,980,000.00	23,403.33	
A 39298	T BILL	04/03/02	07/25/02	912795KX7	19	100	1.7850	15,000,000.00	14,962,500.00	43,881.25	
A 39298	T BILL	04/03/02	07/25/02	912795KX7	19	000	1.7951	14,915,956.25	99,7500000000	2,662.50	
A 39269	T BILL	04/03/02	07/25/02	912795KX7	19	9906	1.7850	10,000,000.00	9,975,000.00	29,254.17	
A 39269	T BILL	05/07/02	07/25/02	912795KX7	19	9615	1.7200	10,000,000.00	99,7500000000	1,775.00	
A 39121	UNITED STATES TREAS BILLS	01/31/02	08/01/02	912795KQ4	87	000	1.7265	9,962,235.56	99,7500000000	11,944.44	
A 39208	T Bill	03/25/02	08/01/02	912795KQ4	19	858	1.7850	30,000,000.00	29,915,625.00	800.00	
A 39257	T BILL	05/01/02	08/01/02	912795KQ4	40	000	1.8850	29,729,275.00	99,7187500000	6,362.50	
A 39274	T BILL	05/01/02	08/01/02	912795KQ4	19	100	1.8978	39,729,816.67	39,887,500.00	179,997.50	
A 39143	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KX2	19	9531	1.7950	32,000,000.00	31,900,000.00	-972.22	
A 39144	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KX2	19	9531	1.8111	31,715,991.11	99,6875000000	15,261.11	
A 39149	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KX2	19	924	1.7900	2,000,000.00	1,993,750.00	512.22	
A 39149	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KX2	40	000	1.8059	1,982,398.33	99,6875000000	254.86	

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN YTM TR	PAR/SHEARS BOOK	MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED	GAIN LOSS
A 39150	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	879	1.7900	2,000,000.00	1,991,750.00	10,839.45		512.22
A 39151	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	803	1.8059	1,982,398.33	99.6875000000	SUNGDARD		256.11
A 39152	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	805	1.8059	991,199.17	99.6875000000	SUNGDARD		256.11
A 39153	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	859	1.7900	1,000,000.00	996,875.00	SUNGDARD		256.11
A 39154	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	905	1.8059	991,199.17	99.6875000000	SUNGDARD		256.11
A 39155	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	930	1.8059	991,199.17	99.6875000000	SUNGDARD		256.11
A 39156	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	906	1.8059	1,000,000.00	996,875.00	SUNGDARD		256.11
A 39157	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	100	1.7900	4,000,000.00	3,987,500.00	SUNGDARD		1,024.44
A 39158	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	900	1.8059	8,000,000.00	7,975,000.00	SUNGDARD		2,048.89
A 39159	UNITED STATES TREAS BILLS	02/12/02 08/08/02	912795XK2	19	100	1.7900	25,000,000.00	24,921,875.00	SUNGDARD		5,694.44
A 39256	UNITED STATES TREAS BILLS	02/13/02 08/08/02	912795XK2	19	100	1.7200	50,000,000.00	49,843,750.00	SUNGDARD		6,194.44
A 39275	UNITED STATES TREAS BILLS	05/01/02 08/08/02	912795XK2	19	27	1.7300	2,500,000.00	2,492,187.50	SUNGDARD		356.95
A 39160	UNITED STATES TREAS BILLS	02/20/02 08/15/02	912795XK0	19	100	1.8018	49,662,444.44	99.6250000000	SUNGDARD		-1,041.66
A 39225	UNITED STATES TREAS BILLS	04/05/02 08/15/02	912795XK0	19	100	1.7900	32,000,000.00	31,880,000.00	SUNGDARD		-666.66
A 39226	UNITED STATES TREAS BILLS	04/05/02 08/15/02	912795XK0	19	100	1.8018	31,789,973.33	99.6250000000	SUNGDARD		-7,812.50
A 39279	UNITED STATES TREAS BILLS	05/08/02 08/15/02	912795XK0	19	100	1.7500	49,812,500.00	49,812,500.00	SUNGDARD		-5,208.33
A 39280	UNITED STATES TREAS BILLS	05/14/02 08/15/02	912795XK0	19	100	1.7579	49,773,958.33	99.6250000000	SUNGDARD		-5,208.33
A 39161	UNITED STATES TREAS BILLS	02/21/02 08/22/02	912795XK8	19	100	1.8100	50,000,000.00	49,812,500.00	SUNGDARD		-5,208.33
A 39162	UNITED STATES TREAS BILLS	02/26/02 08/22/02	912795XK8	19	100	1.8466	49,550,125.00	99.6250000000	SUNGDARD		20,916.67
A 39171	UNITED STATES TREAS BILLS	02/28/02 08/22/02	912795XK8	19	100	1.8261	50,000,000.00	49,812,500.00	SUNGDARD		18,638.89
A 39244	UNITED STATES TREAS BILLS	04/15/02 08/22/02	912795XK8	19	100	1.7450	50,000,000.00	49,812,500.00	SUNGDARD		11,236.11
A 39266	UNITED STATES TREAS BILLS	05/06/02 08/22/02	912795XK8	19	858	1.7300	15,000,000.00	14,943,750.00	SUNGDARD		2,858.33
A 39267	UNITED STATES TREAS BILLS	05/06/02 08/22/02	912795XK8	19	859	1.7300	25,000,000.00	24,906,250.00	SUNGDARD		4,763.89

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 4
RUN: 06/04/02 00:05:12

INVESTMENTS OUTSTANDING AS OF 05/31/02
MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN RATE YTM TR	PAR/SHARES	BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
A 38375	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.2500	25,000,000.00		25,085,937.50	656,077.35	212,890.62
A 38376	T NOTE (99.16) 06/30/00 06/30/02	9128272Y7	19	100	6.5249	24,873,046.88		100.343750000	656,077.35	212,890.62
A 36594	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	6.2500	25,085,937.50		25,085,937.50		
A 36595	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	6.5249	24,873,046.88		100.343750000		
A 36596	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	199,010.00		205,437.50	1,863.39	6,427.50
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	100	5.5000	199,010.00		102.718750000		
A 38856	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	100	5.6148	8,650,000.00		8,889,171.88	80,591.53	278,439.38
A 38858	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	100	5.6160	8,606,732.50		102.718750000		
A 38861	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	100	5.6148	150,000.00		154,078.13	1,397.54	4,820.63
A 38862	T NOTE (99.135) 07/09/01 06/30/03	9128276Z0	19	100	5.5000	149,257.50		102.718750000		
A 38866	T NOTE (99.135) 07/09/01 06/30/03	9128276Z0	19	100	5.6043	1,027,187.50		1,027,187.50	9,316.94	31,687.50
A 33942	T NOTE (88.20) 09/21/94 08/15/03	9128274U3	19	100	3.8750	995,500.00		102.718750000		
A 38616	T NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	100	4.2836	10,000,000.00		10,159,375.00	162,707.18	236,718.75
A 38792	T NOTE (99.23) 04/11/01 11/15/03	9128274U3	19	100	4.2836	9,922,656.25		101.593750000	162,707.18	237,500.00
A 38822	T NOTE (99.16) 05/15/01 11/15/03	9128274U3	19	100	4.2877	10,000,000.00		101.593750000	162,707.18	237,500.00
A 38823	T NOTE (99.15) 05/15/01 11/15/03	9128274U3	19	100	4.2877	9,921,875.00		101.593750000	162,707.18	237,500.00
A 38824	T NOTE (99.15) 05/15/01 11/15/03	9128274U3	19	100	4.2877	10,000,000.00		101.593750000	162,707.18	237,500.00
A 38829	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	100	4.2877	9,921,875.00		101.593750000	162,707.18	237,500.00
A 38830	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	100	4.2877	15,000,000.00		15,239,062.50	244,060.77	326,953.12
A 38831	T NOTE (99.12) 05/23/01 11/15/03	9128274U3	19	100	4.1866	14,912,109.38		101.593750000	244,060.77	326,953.12
A 38832	T NOTE (99.11) 05/23/01 11/15/03	9128274U3	19	100	4.1824	20,000,000.00		20,318,750.00	325,414.36	434,375.00
A 38833	T NOTE (99.11) 05/23/01 11/15/03	9128274U3	19	100	4.1824	19,884,375.00		101.593750000		
A 38834	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	5,000.00		5,190.63	84.19	759.38
A 38843	T NOTE (99.12) 05/23/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		103.812500000	29,449.73	945,703.12
A 38844	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	14,368,359.38		102.093750000	39,266.30	476,562.50
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	20,418,750.00		20,418,750.00		
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	19,942,187.50		102.093750000	98,165.76	1,308,599.75
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	50,000,000.00		51,046,875.00		
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	49,738,281.25		102.093750000	49,082.88	658,203.12
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	25,000,000.00		25,523,437.50	526,562.50	
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	24,865,234.38		102.093750000	526,562.50	
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00		20,418,750.00		
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	19,892,187.50		102.093750000		
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,314,062.50	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	14,909,765.63		102.093750000	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,314,062.50	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	14,910,937.50		102.093750000	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,314,062.50	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	14,903,906.25		102.093750000	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00		20,418,750.00		
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	19,859,375.00		102.093750000	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,314,062.50	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	14,939,062.50		102.093750000	29,449.73	404,296.87
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	25,000,000.00		25,523,437.50	526,562.50	
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	24,905,273.44		102.093750000	526,562.50	
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,084,375.00	204,656.13	270,475.00
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	14,976,900.00		100.562500000		

INVESTMENTS OUTSTANDING AS OF 05/31/02																
MAJOR SORT KEY IS ICC#																
INVEST NUMBER	DESCRIPTION	PURCHASE Maturity	DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/ SHARES	BOOK	MARKET PRICE	VALUE MARKET	CURR PRICE	ACCR INT	UNREALIZED GAIN	LOSS
A 39102	T NOTE (99.28)	12/31/01	12/31/03	9128277H9	19	100	3.2500		15,000,000.00		15,084,375.00	204,696.13	SUNGD		107,475.00	
A 39105	T NOTE (99.28)	12/31/01	12/31/03	9128277H9	19	100	3.2800		14,976,900.00		15,000,000.00	204,696.13	SUNGD		107,475.00	
A 37378	T NOTE (99.22)	12/31/01	12/31/03	9128275A6	19	100	3.3302		14,976,900.00		15,000,000.00	208,632.60	SUNGD		494,531.25	
A 37379	T NOTE (99.12)	02/16/99	02/15/04	9128275A6	19	100	4.8246		14,950,781.25		15,000,000.00	208,632.60	SUNGD		539,062.50	
A 38473	T NOTE (95.27)	02/16/99	02/15/04	9128275A6	19	100	4.8925		14,906,250.00		15,000,000.00	208,632.60	SUNGD		1,071,093.75	
A 38474	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		14,374,218.75		15,000,000.00	208,632.60	SUNGD		1,071,093.75	
A 38476	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		14,374,218.75		15,000,000.00	208,632.60	SUNGD		1,071,093.75	
A 38477	T NOTE (95.18)	08/15/00	02/15/04	9128275A6	19	100	6.0915		14,374,218.75		15,000,000.00	208,632.60	SUNGD		1,113,281.25	
A 38708	T NOTE (99.11)	02/16/01	02/15/04	9128275A6	19	100	4.9941		29,798,437.50		30,000,000.00	417,265.19	SUNGD		1,092,187.50	
A 38718	T NOTE (99.26)	02/23/01	02/15/04	9128275A6	19	100	4.7500		18,000,000.00		18,534,375.00	250,359.12	SUNGD		570,937.50	
A 38764	T NOTE (100.21)	03/29/01	02/15/04	9128275A6	19	100	4.8236		17,963,437.50		18,000,000.00	139,088.40	SUNGD		234,375.00	
A 38797	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.5147		10,000,000.00		10,296,875.00	139,088.40	SUNGD		228,125.00	
A 38803	T NOTE (100.12)	04/17/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00		25,742,187.50	347,720.99	SUNGD		652,343.75	
A 38805	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.6109		25,089,843.75		25,742,187.50	347,720.99	SUNGD		630,859.37	
A 38806	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.5758		25,111,328.13		25,742,187.50	347,720.99	SUNGD		636,718.75	
A 38807	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.5848		25,105,468.75		25,742,187.50	347,720.99	SUNGD		634,765.62	
A 37949	T NOTE (99.17)	11/15/99	05/15/04	9128275F5	19	100	5.2500		20,000,000.00		20,787,500.00	48,505.43	SUNGD		1,281,250.00	
A 38273	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.8824		19,506,250.00		19,393,750.00	24,252.72	SUNGD		926,562.50	
A 38274	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885		9,467,187.50		10,393,750.00	24,252.72	SUNGD		928,125.00	
A 38275	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7931		9,465,625.00		10,393,750.00	24,252.72	SUNGD		926,562.50	
A 38276	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	6.7885		9,467,187.50		10,393,750.00	24,252.72	SUNGD		926,562.50	
A 38810	T NOTE (101.30)	05/02/01	05/15/04	9128275F5	19	100	5.2500		18,934,375.00		19,000,000.00	121,263.59	SUNGD		1,007,812.50	
A 39281	T NOTE (95.24)	05/15/02	11/15/06	9128277F3	19	100	4.5642		50,000,000.00		51,968,750.00	664,062.50	SUNGD		664,062.50	
A 39282	T NOTE (95.24)	05/15/02	11/15/06	9128277F3	19	100	4.5592		47,867,187.50		48,531,250.00	664,062.50	SUNGD		664,062.50	
					87	100	4.5592		50,000,000.00		48,531,250.00	664,062.50	SUNGD		664,062.50	

INVESTMENTS OUTSTANDING AS OF 05/31/02

MAJOR SORT KEY IS ICCN

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CN YTM TR	PAR/ SHARES	BOOK	MARKET PRICE	CURR PRICE	ACCR SOURCE	INT UNREALIZED	GAIN LOSS
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SUBTOTAL (Investment Type) 12 TREASURY NOTES 29.10% (M) 4.5471 908,005,000.00 924.19,128.14 8,235,747.83 27,734,051.53

A 38842 FEDERAL HOME LOAN BANK 19 4.0000 25,000,000.00 25,000,000.00 488,888.89 6,250.00

SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN .79% (M) 4.0258 25,000,000.00 25,000,000.00 488,888.89 6,250.00

A 39090 FEDERAL NATL MTG ASSN DISC N 19 1.7900 50,000,000.00 49,987,847.22 430,037.22 277.78

A 38978 FEDERAL NATL MTG ASSN DISC N 19 3.135892J5 87 000 1.8060 49,557,472.22 99.9756944444 161,454.66 7,118.23

A 38979 FEDERAL NATL MTG ASSN DISC N 19 3.135892J5 40 000 2.3532 10,400,142.67 99.7861111111 149,072.00 6,570.67

A 39074 FEDERAL NATL MTG ASSN DISC N 19 3.135892K2 40 000 2.3532 9,423,824.00 99.7861111111 323,750.00 4,375.00

A 38995 FEDERAL NATL MTG ASSN DISC N 19 3.135892U0 87 000 1.8716 34,595,312.50 99.7812500000 589,111.11 27,000.00

A 39289 FEDERAL NATL MTG ASSN DISC N 19 3.135898S5 19 000 1.7365 32,876,305.00 99.6389222222 6,343.33 2,035.00

A 39299 FEDERAL NATL MTG ASSN DISC N 19 3.135892U0 40 000 1.7468 4,980,485.00 99.6137777778 483.33 -219.44

A 39300 FEDERAL NATL MTG ASSN DISC N 19 3.135892U0 45 000 1.7400 20,000,000.00 99.920,800.00 1,933.33 -900.00

A 39301 FEDERAL NATL MTG ASSN DISC N 19 3.13589D59 87 859 1.7400 12,000,000.00 99.6040000000 1,160.00 -580.00

A 39091 FEDERAL NATL MTG ASSN DISC N 19 3.13589R39 19 100 2.0000 25,000,000.00 99.5746666667 236,111.11 16,340.28

SUBTOTAL (Investment Type) 41 FMNA DISCOUNT NO 7.53% (M) 1.9152 240,000,000.00 239,259,520.56 1,899,556.09 61,681.96

A 39028 FEDL FARM CRED BK CONS DISC 19 1.9100 2,000,000.00 1,993,011.11 21,965.00 863.33

A 39076 FEDL FARM CRED BK CONS DISC 19 1.9300 9,000,000.00 99.8505555556 86,367.50 6,105.00

SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .34% (M) 1.9264 11,000,000.00 10,945,558.61 108,332.50 6,968.33

A 39040 FEDL HOME LOAN BK CONS DISC 19 1.7900 6,000,000.00 5,995,466.67 61,456.67 240.00

11/07/01 06/17/02 5,933,770.00 99.9244444444 SUNGARD

INVEST NUMBER	DESCRIPTION	PURCHASE	MATURITY	DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TR	PAR/ BOOK	SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR PRICE	ACCR SOURCE	INT UNREALIZED	GAIN LOSS
A 39041	FEDL HOME LOAN BK CONS DISC	11/07/01	06/17/02		313385YEO	19	804	1.7900		15,000,000.00			14,988,666.67	153,641.67				600.00
A 39230	FEDL HOME LOAN BK CONS DISC	04/08/02	07/03/02		313385YWO	19	100	1.8100		20,000,000.00			19,969,777.78	54,300.00				1,955.56
A 39302	FEDL HOME LOAN BK CONS DISC	05/30/02	07/24/02		313385ZTE	19	806	1.8179		19,913,522.22			99,848888889	477.78				147.22
A 38996	FEDL HOME LOAN BK CONS DISC	10/04/01	08/09/02		313385B39	19	100	2.2200		10,000,000.00			99,749722222	148,000.00				9,966.67
A 39303	FEDL HOME LOAN BK CONS DISC	05/30/02	08/28/02		313385D60	19	100	2.2631		9,809,450.00			99,674166667	483.33				488.89
A 39030	FEDL HOME LOAN BK CONS DISC	11/06/01	09/20/02		313385G59	19	100	1.7476		10,000,000.00			99,584444444	111,550.00				7,091.67
A 39031	FEDL HOME LOAN BK CONS DISC	11/06/01	09/30/02		313385H74	19	100	1.9738		9,828,633.33			99,472722000	122,705.00				7,394.44
A 39021	FEDL HOME LOAN BK CONS DISC	11/01/01	10/04/02		313385U31	19	100	1.9749		10,805,568.89			99,451566667	36,040.00				3,125.00
SUBTOTAL	(Investment Type) 43 FEDERAL HOME LOA							2.0797		2,942,710.00			99,395833333	688,654.45				31,009.45

A 39290	FEDL HOME LN MTG CORP DISC N	05/28/02	06/18/02		313397YF2	19	100	1.7200		35,000,000.00			34,971,902.78	6,688.89				330.56
A 39233	FEDL HOME LN MTG CORP DISC N	04/08/02	06/24/02		313397YH7	19	100	1.7600		11,000,000.00			99,919722222	29,040.00				421.67
A 39304	FEDL HOME LN MTG CORP DISC N	05/30/02	08/15/02		313397B91	19	524	1.7667		10,958,591.11			99,891386889	1,353.33				1,166.67
A 38993	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02		313397D65	19	805	2.2200		20,000,000.00			99,645833333	297,233.34				25,422.22
A 38994	FEDL HOME LN MTG CORP DISC N	10/03/01	08/28/02		313397D65	19	9901	2.2660		10,000,000.00			99,584444444	148,616.66				12,711.11
A 39023	FEDL HOME LN MTG CORP DISC N	11/01/01	08/30/02		313397H81	19	100	2.2660		9,797,116.67			99,584444444	58,594.44				3,500.00
A 39016	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02		313397H46	19	100	2.0375		30,000,000.00			99,821850.00	355,000.00				28,516.67
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02		313397H46	19	100	2.0300		25,000,000.00			99,439500000	300,270.84				26,222.22
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01	10/23/02		313397L66	19	100	2.0500		10,670,000.00			99,439500000	124,566.54				12,734.80
A 39092	FEDL HOME LN MTG CORP DISC N	12/13/01	11/15/02		313397P54	19	100	2.0070		49,500,000.00			99,084,378.75	460,487.50				36,740.00
SUBTOTAL	(Investment Type) 44 FMC DISCOUNT NOT							1.9524		209,770,000.00			208,738,955.11	1,781,851.54				147,765.92

A 38911	BK AMER C.D.	07/02/01	07/01/02		06050EYH1	19	50	3.8000		10,000,000.00			10,016,825.88	352,555.56				16,825.88
SUBTOTAL								3.8000		10,000,000.00			100,168287659					

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 8
RUN: 06/04/02 00:05:12

RUN: 06/04/02 00:05:12

(РРТМКТ)

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE DATE	CUSIP	BANK BROK	FUND SAFE	CFN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D. ' .32% (M)									
					3.8000	10,000,000.00	10,016,829.88	352,555.56	16,829.88
					3.8000	10,000,000.00	100,168299000		
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DE .00% (M)									
A 38942	PUBLIC TIME DEPOSIT 08/21/01 08/21/02		19	9901	3.3900	100,000.00	99,599.50	583.83	-400.50
			60	000	3.3900	100,000.00	99,5995000000	STOUGARD	
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DE .00% (M)									
					3.3900	100,000.00	99,599.50	583.83	-400.50
					3.3900	100,000.00	99,5995000000		
					2.6031	3167875000.00	3176453977.50	17,373,176.11	28,285,499.98
					2.7221	3139910013.82	100,2708120000		-36,936.30
GRAND TOTAL									

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/PUAP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39250 T BILL	112795SKAB	9531	06/27/02	04/19/02	000	1.610	1.610	1.615	99.691	50,000,000.00	49,845,708.33
A 39251 T BILL	112795SKAB	100	06/27/02	04/19/02	000	1.610	1.615	99.691	50,000,000.00	49,845,708.33	
A 39273 T BILL	112795SKAB	100	06/27/02	05/08/02	000	1.730	1.714	99.763	40,000,000.00	39,905,008.00	
A 39108 UNITED STATES TREAS BILL	112795SK03	858	07/05/02	01/08/02	000	1.750	1.765	99.135	5,000,000.00	4,956,736.11	
A 39109 UNITED STATES TREAS BILL	112795SK03	100	07/05/02	01/09/02	000	1.720	1.735	99.154	12,000,000.00	11,895,520.00	
A 39263 T BILL	112795SK03	1	07/05/02	04/30/02	000	1.720	1.725	99.685	20,000,000.00	19,938,933.33	
A 39265 T BILL	112795SK03	100	07/05/02	04/30/02	000	1.740	1.725	99.685	33,000,000.00	32,895,940.00	
A 39145 UNITED STATES TREAS BILL	112795SKR1	9902	07/11/02	02/11/02	000	1.740	1.753	99.275	3,000,000.00	2,978,250.00	
A 39146 UNITED STATES TREAS BILL	112795SKR1	907	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,500.00	
A 39147 UNITED STATES TREAS BILL	112795SKR1	904	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,500.00	
A 39148 UNITED STATES TREAS BILL	112795SKR1	903	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,500.00	
A 39293 T BILL	112795SKR1	100	07/11/02	05/30/02	000	1.670	1.673	99.805	50,000,000.00	49,902,583.33	
A 39294 T BILL	112795SKR1	100	07/11/02	05/30/02	000	1.660	1.663	99.806	50,000,000.00	49,903,166.67	
A 39216 T BILL	112795SKR7	931	07/25/02	04/03/02	000	1.785	1.795	99.440	8,000,000.00	7,955,176.67	
A 39217 T BILL	112795SKR7	100	07/25/02	04/03/02	000	1.785	1.795	99.440	15,000,000.00	14,915,956.25	
A 39218 T BILL	112795SKR7	9906	07/25/02	04/03/02	000	1.785	1.795	99.440	10,000,000.00	9,943,970.83	
A 39269 T BILL	112795SKR7	9615	07/25/02	05/07/02	000	1.720	1.727	99.623	10,000,000.00	9,962,255.56	
A 39121 UNITED STATES TREAS BILL	112795SKU4	858	08/01/02	01/31/02	000	1.785	1.801	99.698	30,000,000.00	29,723,275.00	
A 39257 T BILL	112795SKU4	100	08/01/02	03/25/02	000	1.885	1.898	99.365	40,000,000.00	39,723,816.67	
A 39274 T BILL	112795SKU4	100	08/01/02	05/01/02	000	1.720	1.728	99.560	50,000,000.00	49,780,222.22	
A 39143 UNITED STATES TREAS BILL	112795SKV2	806	08/01/02	05/08/02	000	1.720	1.727	99.594	2,500,000.00	2,483,847.22	
A 39144 UNITED STATES TREAS BILL	112795SKV2	100	08/08/02	02/11/02	000	1.795	1.811	99.112	50,000,000.00	49,556,236.11	
A 39149 UNITED STATES TREAS BILL	112795SKV2	9531	08/08/02	02/11/02	000	1.795	1.811	99.112	32,000,000.00	31,715,991.11	
A 39150 UNITED STATES TREAS BILL	112795SKV2	924	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,398.33	
A 39151 UNITED STATES TREAS BILL	112795SKV2	879	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,398.33	
A 39152 UNITED STATES TREAS BILL	112795SKV2	803	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39153 UNITED STATES TREAS BILL	112795SKV2	805	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39154 UNITED STATES TREAS BILL	112795SKV2	859	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39155 UNITED STATES TREAS BILL	112795SKV2	905	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39156 UNITED STATES TREAS BILL	112795SKV2	930	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39157 UNITED STATES TREAS BILL	112795SKV2	9906	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39158 UNITED STATES TREAS BILL	112795SKV2	100	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17	
A 39159 UNITED STATES TREAS BILL	112795SKV2	900	08/08/02	02/12/02	000	1.790	1.806	99.120	8,000,000.00	7,964,796.67	
A 39160 UNITED STATES TREAS BILL	112795SKV2	100	08/08/02	02/12/02	000	1.790	1.806	99.120	5,000,000.00	4,956,736.11	
A 39159 UNITED STATES TREAS BILL	112795SKV2	100	08/08/02	02/12/02	000	1.795	1.791	99.132	25,000,000.00	24,783,055.56	
A 39275 T BILL	112795SKV2	100	08/08/02	05/01/02	000	1.730	1.728	99.557	50,000,000.00	49,763,500.00	
A 39276 T BILL	112795SKV2	27	08/08/02	05/08/02	000	1.730	1.738	99.558	2,500,000.00	2,488,947.22	
A 39160 T BILL	112795SKV2	100	08/15/02	02/20/02	000	1.790	1.806	99.125	50,000,000.00	49,562,444.44	
A 39225 T BILL	112795SKV2	100	08/15/02	04/05/02	000	1.790	1.802	99.344	50,000,000.00	49,562,444.44	
A 39226 T BILL	112795SKV2	100	08/15/02	04/05/02	000	1.790	1.802	99.344	32,000,000.00	31,782,933.33	
A 39272 T BILL	112795SKV2	100	08/15/02	05/08/02	000	1.725	1.733	99.526	50,000,000.00	49,762,812.50	
A 39280 T BILL	112795SKV2	100	08/15/02	05/14/02	000	1.750	1.758	99.548	50,000,000.00	49,773,958.33	
A 39161 T BILL	112795SKX8	100	08/22/02	02/21/02	000	1.810	1.827	99.085	50,000,000.00	49,773,958.33	
A 39162 T BILL	112795SKX8	100	08/22/02	02/26/02	000	1.830	1.847	99.100	50,000,000.00	49,542,472.22	
A 39171 T BILL	112795SKX8	100	08/22/02	02/26/02	000	1.730	1.826	99.120	50,000,000.00	49,550,125.00	
A 39244 T BILL	112795SKX8	858	08/22/02	04/15/02	000	1.745	1.756	99.375	50,000,000.00	49,687,354.17	
A 39266 T BILL	112795SKX8	100	08/22/02	05/06/02	000	1.730	1.739	99.481	15,000,000.00	14,922,150.00	

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39267 T BILL		9127955X8	859	08/22/02	05/06/02	000	1.730	1.739	99.481	25,000,000.00	24,870,250.00
A 39268 T BILL		9127955X8	907	08/22/02	05/06/02	000	1.730	1.739	99.481	4,000,000.00	3,979,240.00
A 39270 T BILL		9127955X8	100	08/22/02	05/07/02	000	1.740	1.749	99.483	25,000,000.00	24,870,708.30
A 39295 T BILL		9127955X8	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 39296 T BILL		9127955X8	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 39297 T BILL		9127955X8	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 39298 T BILL		9127955X8	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 39271 T BILL		9127955X6	100	08/23/02	05/07/02	000	1.740	1.750	99.449	25,000,000.00	24,862,250.00
A 39285 T BILL		9127955X6	100	08/23/02	05/16/02	000	1.720	1.729	99.498	35,000,000.00	34,824,416.60
A 39307 T BILL		9127955X6	100	08/23/02	05/31/02	000	1.710	1.717	99.573	33,000,000.00	32,858,925.00
A 39308 T BILL		9127955X6	100	08/23/02	05/31/02	000	1.710	1.717	99.573	45,000,000.00	44,807,625.00
A 39179 T BILL		9127955X2	874	09/05/02	03/07/02	000	1.870	1.888	99.055	2,000,000.00	1,981,092.20
A 39180 T BILL		9127955X2	807	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.50
A 39181 T BILL		9127955X2	906	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,368.80
A 39182 T BILL		9127955X2	925	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,368.80
A 39183 T BILL		9127955X2	1	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,368.80
A 39184 T BILL		9127955X2	912	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.30
A 39185 T BILL		9127955X2	908	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.30
A 39186 T BILL		9127955X2	901	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.30
A 39187 T BILL		9127955X2	858	09/05/02	03/07/02	000	1.870	1.888	99.055	7,000,000.00	6,933,822.70
A 39210 T BILL		9127955C3	100	09/26/02	03/28/02	000	2.030	2.051	98.974	50,000,000.00	49,948,861.10
A 39283 T BILL		9127955D1	100	10/03/02	05/16/02	000	1.755	1.767	99.318	30,000,000.00	29,795,250.00

SUBTOTAL (Investment Type) 11 TREASURY BILLS

 $0.178(\text{C})$

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/PUF	CURR RATE	TRADING YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
A 38832	T NOTE (99.10)	9128274U3	100	11/15/03	05/25/01	000	4.250	4.553	99.297	20,000,000.00		19,859,375.00
A 38841	T NOTE (99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.426	99.594	15,000,000.00		14,935,062.50
A 38843	T NOTE (99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.414	99.631	25,000,000.00		24,905,273.44
A 39101	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00		14,976,900.00
A 39102	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00		14,976,900.00
A 39105	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00		14,976,900.00
A 37378	T NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00		14,976,900.00
A 38473	T NOTE (95.27)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00		14,905,781.25
A 38474	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38476	T NOTE (95.18)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38477	T NOTE (95.17)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00		14,374,218.75
A 38708	T NOTE (99.11)	9128275A6	100	02/15/04	02/16/01	000	4.750	4.994	99.328	30,000,000.00		29,796,437.50
A 38718	T NOTE (99.22)	9128275A6	100	02/15/04	02/23/01	000	4.750	4.824	99.737	18,000,000.00		17,969,331.25
A 38764	T NOTE (100.21)	9128275A6	100	02/15/04	02/23/01	000	4.750	4.518	100.625	10,000,000.00		10,066,750.00
A 38797	T NOTE (100.22)	9128275A6	100	02/15/04	04/16/01	000	4.750	4.611	100.688	25,000,000.00		25,089,843.75
A 38803	T NOTE (100.12)	9128275A6	100	02/15/04	04/16/01	000	4.750	4.585	100.445	25,000,000.00		25,105,468.75
A 38806	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.582	100.430	25,000,000.00		25,107,421.88
A 38807	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.582	100.430	25,000,000.00		25,107,421.88
A 37949	T NOTE (99.17)	9128275F5	100	05/15/04	11/15/99	000	5.250	5.982	97.531	20,000,000.00		19,506,450.00
A 38274	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.656	10,000,000.00		9,467,187.50
A 38275	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00		9,467,187.50
A 38276	T NOTE (99.22)	9128275F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00		9,467,187.50
A 38810	T NOTE (101.30)	9128275F5	100	05/15/04	05/02/01	000	5.250	6.788	94.672	20,000,000.00		18,934,375.00
A 39281	T NOTE (95.24)	9128277F3	100	11/15/06	05/15/02	000	3.500	4.559	95.734	50,000,000.00		47,867,187.50
A 39282	T NOTE (95.24)	9128277F3	100	11/15/06	05/15/02	000	3.500	4.559	95.734	50,000,000.00		47,867,187.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES												896,457,076.61
28.55% (C)												
A 38842	FEDERAL HOME LOAN BANK	31338EJ13	100	06/05/02	06/05/01	000	4.000	4.026	99.975	25,000,000.00		24,993,750.00
SUBTOTAL (Investment Type) 22 FEDERAL HOME LOAN BANK												24,993,750.00
.80% (C)												
A 38990	FEDERAL NATL MTG ASSN DI	31358EX15	100	06/06/02	12/10/01	000	1.790	1.806	99.115	50,000,000.00		49,557,472.22
A 38978	FEDERAL NATL MTG ASSN DI	31358EX25	859	07/15/02	10/02/01	000	2.310	2.353	98.165	10,400,000.00		10,209,442.67
A 38979	FEDERAL NATL MTG ASSN DI	31358EX25	1	07/15/02	10/02/01	000	2.310	2.353	98.165	9,600,000.00		9,423,824.00
A 39074	FEDERAL NATL MTG ASSN DI	31358BX2K2	9531	07/16/02	12/03/01	000	1.850	1.872	98.844	35,000,000.00		34,595,112.50
A 39095	FEDERAL NATL MTG ASSN DI	31358BX2K2	100	07/25/02	10/03/01	000	2.200	2.240	98.197	40,000,000.00		39,728,888.89
A 39289	FEDERAL NATL MTG ASSN DI	31358BX85	100	08/14/02	05/28/02	000	1.730	1.747	99.625	33,000,000.00		32,876,425.00
A 39299	FEDERAL NATL MTG ASSN DI	31358BX85	904	08/19/02	05/30/02	000	1.740	1.747	99.609	5,000,000.00		4,980,925.00
A 39300	FEDERAL NATL MTG ASSN DI	31358BX85	100	08/21/02	05/30/02	000	1.740	1.747	99.599	20,000,000.00		19,919,366.00
A 39301	FEDERAL NATL MTG ASSN DI	31358BX85	859	08/27/02	05/30/02	000	1.740	1.748	99.570	12,000,000.00		11,948,780.67
A 39091	FEDERAL NATL MTG ASSN DI	31358BX39	100	11/29/02	12/13/01	000	2.000	2.040	98.050	25,000,000.00		24,512,500.00

INVT	DESCRIPTION	CUSIP	FUND NO.	NATURITY (TICKER)	PURCHASE DATE	SAF/	CUPN	TRNG	BOOK	PAR VALUE	BOOK VALUE
NO.							RATE	YIELD	PRICE	SHARES	

SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NOTES 7.56%(C) 1.915 1.938 98.876 240,000,000.00 237,302,016.95

A 39028 FEDL FARM CRED BK CONS D 313313380 100 08/14/02 11/06/01 000 1.910 1.939 98.509 2,000,000.00 1,970,182.78

A 39076 FEDL FARM CRED BK CONS D 313313351 100 09/20/02 12/04/01 000 1.930 1.960 98.445 9,000,000.00 8,860,075.00

SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT NO .34%(C) 1.926 1.957 98.457 11,000,000.00 10,830,257.78

A 39040 FEDL HOME LOAN BK CONS D 313385850 887 06/17/02 11/07/01 000 1.790 1.810 98.896 6,000,000.00 5,933,770.00

A 39041 FEDL HOME LOAN BK CONS D 313385850 804 06/17/02 11/07/01 000 1.790 1.810 98.896 15,000,000.00 14,834,425.00

A 39230 FEDL HOME LOAN BK CONS D 313385850 100 07/03/02 04/08/02 000 1.810 1.818 99.566 20,000,000.00 19,913,522.22

A 39302 FEDL HOME LOAN BK CONS D 313385850 806 07/24/02 05/30/02 000 1.720 1.725 99.737 5,000,000.00 4,986,861.11

A 38996 FEDL HOME LOAN BK CONS D 313385850 100 08/09/02 10/04/01 000 2.220 2.263 98.095 9,809,450.00 9,809,450.00

A 39030 FEDL HOME LOAN BK CONS D 313385850 100 08/28/02 05/30/02 000 1.740 1.748 99.565 5,000,000.00 4,978,250.00

A 39031 FEDL HOME LOAN BK CONS D 313385850 100 09/20/02 11/06/01 000 1.940 1.974 98.286 10,000,000.00 9,828,533.33

A 39021 FEDL HOME LOAN BK CONS D 313385851 100 10/04/02 11/01/01 000 2.040 2.080 98.090 3,000,000.00 2,942,710.00

SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 2.68%(C) 1.883 1.906 98.863 85,000,000.00 84,033,190.55

A 39290 FEDL HOME LN MTG CORP DI 313397972 100 06/18/02 05/28/02 000 1.720 1.722 99.900 35,000,000.00 34,964,883.33

A 39293 FEDL HOME LN MTG CORP DI 313397972 100 06/24/02 04/08/02 000 1.760 1.767 99.624 11,000,000.00 10,958,591.11

A 39304 FEDL HOME LN MTG CORP DI 313397971 924 08/18/02 05/30/02 000 1.740 1.746 99.628 14,000,000.00 13,947,896.67

A 38993 FEDL HOME LN MTG CORP DI 313397965 805 08/28/02 10/03/01 000 2.220 2.266 97.971 20,000,000.00 19,594,233.33

A 38994 FEDL HOME LN MTG CORP DI 313397965 9901 08/28/02 10/03/01 000 2.220 2.266 97.971 5,000,000.00 4,979,116.67

A 39016 FEDL HOME LN MTG CORP DI 313397946 100 08/27/02 10/31/01 000 2.000 2.034 98.331 30,000,000.00 29,448,333.33

A 39017 FEDL HOME LN MTG CORP DI 313397946 100 09/27/02 10/31/01 000 2.030 2.069 98.164 25,000,000.00 24,553,381.94

A 39018 FEDL HOME LN MTG CORP DI 313397966 100 10/23/02 10/31/01 000 2.050 2.093 97.967 10,270,000.00 10,061,219.46

A 39092 FEDL HOME LN MTG CORP DI 313397954 100 11/15/02 12/13/01 000 1.970 2.007 98.156 49,500,000.00 48,587,151.25

SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 6.59%(C) 1.952 1.981 98.589 209,770,000.00 206,809,337.65

A 38911 BK AMER C.D. 06050EYH1 50 07/01/02 07/02/01 000 3.800 3.800 100.000 10,000,000.00 10,000,000.00

SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S .32%(C) 3.800 3.800 100.000 10,000,000.00 10,000,000.00

A 38942 PUBLIC TIME DEPOSIT 9901 08/21/02 08/21/01 000 3.390 3.390 100.000 100,000.00 100,000.00

SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT .00%(C) 3.390 3.390 100.000 100,000.00 100,000.00

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
 M.R. DANIEL DAILY 415-554-4487
 INVESTMENT INVENTOR
 INVESTMENTS OUTSTANDING AS OF 5/31/02
 MAJOR SORT KEY IS ICC#

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
	REPORT TOTALS										
	ASSETS					FIXED					
							2.603	2.722	99.117	3,167,875,000.00	3,139,910,013.82

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 5/31/02

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MAJOR SORT KEY IS BANK

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	DATE	PURP	CUPN	TRDNG	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
				100.00%(C)						100,000.00	100,000.00
				REPORT TOTALS							
				ASSETS		FIXED	3.390	3.390	100.000	100,000.00	100,000.00

SUBTOTAL (Bank Code) 19 BANK OF NEW YORK

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INSTRUMENT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY		YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
37949	T NOTE (99.17)	19	05/15/04	05/15/02	INTR	5.250		-525,000.00	525,000.00
38273	T NOTE (99.22)	19	05/15/02	06/03/02	05/15/02	INTR	5.882		525,000.00
38274	T NOTE (99.22)	19	05/15/02	06/03/02	05/15/02	INTR	5.250	-262,500.00	262,500.00
38275	T NOTE (99.22)	19	05/15/02	06/03/02	05/15/02	INTR	5.250	-262,500.00	262,500.00
38276	T NOTE (99.22)	19	05/15/02	06/03/02	05/15/02	INTR	5.250	-262,500.00	262,500.00
38616	T NOTE (95.26)	19	05/15/02	06/03/02	05/15/02	INTR	6.788	-525,000.00	525,000.00
38792	T NOTE (99.23)	19	05/15/02	06/03/02	05/15/02	INTR	5.816	-318,750.00	318,750.00
38810	T NOTE (101.30)	19	05/15/02	06/03/02	05/15/02	INTR	4.368	-425,000.00	425,000.00
38813	BK AMER C.D.	19	05/15/02	06/03/02	05/15/02	INTR	5.250	-1,312,500.00	1,312,500.00
38814	BK AMER C.D.	19	05/07/02	05/07/02	MAT	4.270	-50,000,000.00	-2,182,444.44	52,182,444.44
38815	BK AMER C.D.	19	05/01/02	05/01/02	MAT	4.100	-50,000,000.00	-2,044,305.56	52,044,305.56
38815	BK AMER C.D.	19	05/29/02	05/29/02	MAT	4.100	-50,000,000.00	-2,203,750.00	52,203,750.00
38820	BK AMER C.D.	19	05/06/02	05/06/02	MAT	4.080	-44,000,000.00	-1,805,173.33	45,805,173.33
38822	T NOTE (99.16)	19	11/15/03	05/15/02	INTR	4.250		-1,062,500.00	1,062,500.00
38823	T NOTE (99.15)	19	11/15/03	05/15/02	INTR	4.474			
38824	T NOTE (99.15)	19	11/15/03	05/15/02	INTR	4.480		-531,250.00	531,250.00
38829	T NOTE (99.13)	19	11/15/03	05/15/02	INTR	4.250		-425,000.00	425,000.00
38830	T NOTE (99.13)	19	11/15/03	05/15/02	INTR	4.481		-318,750.00	318,750.00
38831	T NOTE (99.12)	19	11/15/03	05/15/02	INTR	4.509		-318,750.00	318,750.00
38832	T NOTE (99.10)	19	11/15/03	05/15/02	INTR	4.526		-318,750.00	318,750.00
38841	T NOTE (99.20)	19	11/15/03	05/15/02	INTR	4.553		-425,000.00	425,000.00
38843	T NOTE (99.20)	19	11/15/03	05/15/02	INTR	4.426		-318,750.00	318,750.00
38844	FEDERAL NATL MTG ASSN	19	05/23/02	05/23/02	INTR	4.700		-470,000.00	470,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. R. DANIEL DAILY 415-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 03/01/02 TO 05/31/02
 SETTLEMENT DATE BASIS
 24 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY		TYPE		ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38844	FEDERAL NATL MTG ASSN	19	45	05/23/03	05/23/02	CALL	4,700	-20,000,000.00	-20,000,000.00	20,000,000.00
				06/03/02	05/23/02		4,700			
38845	FEDERAL NATL MTG ASSN	19	05/23/03	05/23/02	INTR	4,700				329,000.00
			05/23/02	06/03/02	05/23/02		4,700			
			45	06/03/02	05/23/02	CALL	4,700	-14,000,000.00	-14,000,000.00	
39035	UNITED STATES TREAS BI	19	40	05/02/02	05/02/02	MAT	1,810	-40,000,000.00	-39,646,044.44	14,000,000.00
				06/03/02	05/02/02		1,826			
39042	UNITED STATES TREAS BI	19	40	05/09/02	05/09/02	MAT	1,790	-25,000,000.00	-24,773,763.89	40,000,000.00
				06/03/02	05/09/02		1,806			
39052	UNITED STATES TREAS BI	19	40	05/09/02	05/09/02	MAT	1,770	-2,522,000.00	-2,500,052.30	25,000,000.00
				06/03/02	05/09/02		1,786			
39053	UNITED STATES TREAS BI	19	40	05/09/02	05/09/02	MAT	1,770	-2,522,000.00	-2,500,000.00	2,522,000.00
				06/03/02	05/09/02		1,790			
39054	UNITED STATES TREAS BI	19	40	05/09/02	05/09/02	MAT	1,770	-478,000.00	-473,892.50	2,522,000.00
				06/03/02	05/09/02		1,763			
39075	FEDERAL NATL MTG ASSN	19	87	05/23/02	05/23/02	MAT	1,810	-16,000,000.00	-15,863,244.44	478,000.00
				06/03/02	05/23/02		1,826			
39080	FEDL HOME LOAN BK CONS	19	40	05/02/02	05/02/02	MAT	1,790	-2,000,000.00	-1,985,381.67	16,000,000.00
				06/03/02	05/02/02		1,803			
39089	FEDERAL NATL MTG ASSN	19	87	05/30/02	05/30/02	MAT	1,750	-35,000,000.00	-34,709,062.50	2,000,000.00
				06/03/02	05/30/02		1,765			
39175 T BILL		19	87	06/03/02	05/30/02	MAT	1,720	-17,530,000.00	-17,483,097.51	35,000,000.00
				06/03/02	05/02/02		1,725			
39176 T BILL		19	87	05/02/02	05/02/02	MAT	1,720	-27,400,000.00	-27,326,689.78	17,530,000.00
				06/03/02	05/02/02		1,725			
39177 T BILL		19	87	05/02/02	05/02/02	MAT	1,720	-5,070,000.00	-5,056,434.93	27,400,000.00
				06/03/02	05/02/02		1,725			
39178 T BILL		19	40	05/16/02	05/15/02	SALE	1,720	-18,000,000.00	-17,939,800.00	5,070,000.00
				05/14/02	05/15/02		1,726			
39193 MORGAN STAN C/P		19	74	05/07/02	05/07/02	MAT	1,810	-10,000,000.00	-9,971,844.00	30,000.00
				06/03/02	05/07/02		1,815			
39194 MORGAN STAN C/P		19	74	05/07/02	05/07/02	MAT	1,810	-7,000,000.00	-6,980,293.12	17,999,110.00
				06/03/02	05/07/02		1,815			
39195 MORGAN STAN C/P		19	74	05/07/02	05/07/02	MAT	1,810	-19,000,000.00	-18,946,504.44	10,000,000.00
				06/03/02	05/07/02		1,815			
39196 MORGAN STAN C/P		19	74	05/07/02	05/07/02	MAT	1,810	-14,000,000.00	-13,960,582.66	7,000,000.00
				06/03/02	05/07/02		1,815			
39197 T Bills		19	40	06/03/02	05/07/02	MAT	1,815	-50,000,000.00	-49,881,583.33	19,000,000.00
				06/03/02	05/02/02		1,744			
39198 T Bills		19	40	05/02/02	05/02/02	MAT	1,740	-50,000,000.00	-49,881,583.33	14,000,000.00
				06/03/02	05/02/02		1,744			
39199 T Bills		19	40	05/02/02	05/02/02	MAT	1,740	-50,000,000.00	-49,881,583.33	50,000,000.00
				06/03/02	05/02/02		1,744			
				06/03/02	05/02/02	MAT	1,744	-50,000,000.00	-49,881,583.33	50,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/02 TO 05/31/02
SETTLEMENT DATE BASIS
24 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TYN	CUPON	PAR VALUE	PREM / (DISC)	AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
CASH DATE	ENTRY									
39200 T BILLS	19	40	05/02/02	05/02/02	MAT	1.740	-50,000,000.00	-49,881,583.33	-118,416.67	50,000,000.00
			06/03/02	05/02/02		1.744				
39201 T BILLS	19	40	05/02/02	05/02/02	MAT	1.740	-20,000,000.00	-19,982,633.33	-47,366.67	20,000,000.00
			06/03/02	05/02/02		1.744				
39206 T BILL	19	87	05/16/02	05/08/02	SALE	1.765	-14,000,000.00	-13,959,503.06	-35,005.83	-202.22
			05/08/02	05/08/02		1.770		40,496.94		13,994,711.11
39207 T BILLS	19	40	05/23/02	05/23/02	MAT	1.775	-12,000,000.00	-11,960,950.00	-39,050.00	12,000,000.00
			06/03/02	05/23/02		1.781				
39211 T BILL	19	40	05/09/02	05/09/02	MAT	1.700	-50,000,000.00	-49,910,277.78	-89,722.22	50,000,000.00
			06/03/02	05/09/02		1.703				
39212 T BILL	19	40	05/09/02	05/09/02	MAT	1.700	-50,000,000.00	-49,910,277.78	-89,722.22	50,000,000.00
			06/03/02	05/09/02		1.703				
39213 T BILL	19	87	05/09/02	05/08/02	SALE	1.700	-50,000,000.00	-49,910,277.78	-87,361.11	49,997,625.00
			05/08/02	05/08/02		1.703		89,722.22		13.89
39214 T BILL	19	87	05/09/02	05/08/02	SALE	1.700	-50,000,000.00	-49,910,277.78	-87,361.11	49,997,625.00
			05/08/02	05/08/02		1.703		89,722.22		-21
39219 T BILL	19	40	05/06/02	05/31/02	SALE	1.710	-3,000,000.00	-2,990,880.00	-8,265.00	2,999,145.21
			05/31/02	05/31/02		1.715		9,120.00		
39220 T BILL	19	40	05/06/02	05/31/02	SALE	1.710	-2,500,000.00	-2,482,400.00	-6,887.50	2,489,287.50
			05/31/02	05/31/02		1.715		7,600.00		
39221 T BILL	19	40	05/06/02	05/31/02	SALE	1.710	-2,500,000.00	-2,482,400.00	-6,887.50	2,489,287.50
			05/31/02	05/31/02		1.715		7,600.00		
39222 T BILL	19	40	05/06/02	05/31/02	SALE	1.715	-2,500,000.00	-2,482,400.00	-6,887.50	2,489,287.50
			05/31/02	05/31/02		1.710		6,080.00		
39223 T BILL	19	40	05/02/02	05/02/02	MAT	1.730	-50,000,000.00	-49,932,722.22	-67,277.78	50,000,000.00
			06/03/02	05/02/02		1.732				
39224 T BILL	19	40	05/16/02	05/02/02	SALE	1.700	-20,000,000.00	-19,950,333.33	-26,444.45	19,986,777.78
			05/02/02	05/02/02		1.703		39,666.67		
39231 FEDL HOME LOAN BK CONS	19	45	05/03/02	05/03/02	MAT	1.730	-8,000,000.00	-7,990,388.89	-9,611.11	8,000,000.00
			06/03/02	05/03/02		1.732				
39232 FEDERAL NATL MTG ASSN	19	45	05/22/02	05/22/02	MAT	1.730	-7,000,000.00	-6,985,198.89	-14,801.11	7,000,000.00
			06/03/02	05/22/02		1.734				
39234 FEDL FARM CRED BK CONS	19	40	05/02/02	05/02/02	MAT	1.730	-4,000,000.00	-3,995,386.67	-4,613.33	4,000,000.00
			06/03/02	05/02/02		1.732				
39235 T BILL	19	40	05/16/02	05/16/02	MAT	1.690	-11,000,000.00	-10,980,893.61	-19,106.39	11,000,000.00
			06/03/02	05/16/02		1.693				
39236 T BILL	19	40	05/16/02	05/16/02	MAT	1.690	-7,000,000.00	-6,987,841.39	-12,158.61	7,000,000.00
			06/03/02	05/16/02		1.693				
39237 T BILL	19	40	05/16/02	05/16/02	MAT	1.690	-8,000,000.00	-7,986,104.44	-13,895.56	8,000,000.00
			06/03/02	05/16/02		1.693				
39238 T BILL	19	40	05/16/02	05/16/02	MAT	1.693	-7,000,000.00	-6,987,841.39	-12,158.61	7,000,000.00
			06/03/02	05/16/02		1.693				
39239 T BILL	19	40	05/16/02	05/09/02	SALE	1.675	-50,000,000.00	-49,922,534.72	-51,180.56	49,983,472.22
			05/09/02	05/09/02		1.677		67,465.28		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . D A N I E L D A L Y 4 1 5 - 5 5 4 - 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/02 TO 05/31/02
SETTLEMENT DATE BASIS
24 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TXN COUN	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
CASH DATE	ENTRY				TYPE	ORIGINAL FACE	PRM / (DISC)	(ACCRET)	SETTLEMENT
39242 T BILL	19	40	05/02/02	05/02/02	MAT	1.685	-49,000,000.00	-48,954,130.56	-45,869.44
			06/03/02	05/02/02		1.687			49,000,000.00
39243 T BILL	19	40	05/02/02	05/02/02	MAT	1.685	-11,000,000.00	-10,969,702.78	-10,297.22
			06/03/02	05/02/02		1.687			11,000,000.00
39247 T BILL	19	40	05/16/02	05/15/02	SALE	1.655	-15,000,000.00	-14,980,691.67	-18,618.75
			05/16/02	05/15/02		1.657			52.09
39248 T BILL	19	40	05/16/02	05/16/02	MAT	1.655	-5,000,000.00	-4,993,563.88	-6,436.12
			06/03/02	05/16/02		1.657			5,000,000.00
39249 T BILL	19	40	05/16/02	05/16/02	MAT	1.655	-5,000,000.00	-4,993,563.89	-6,436.11
			06/03/02	05/16/02		1.657			5,000,000.00
39256 T BILL	19	40	08/08/02	05/01/02	PURC	1.720	50,000,000.00	49,763,500.00	-49,763,500.00
			05/02/02	05/01/02		1.728			-236,500.00
39257 T BILL	19	40	08/01/02	05/01/02	PURC	1.720	50,000,000.00	49,780,222.22	-49,780,222.22
			05/02/02	05/01/02		1.728			-219,777.78
39258 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	05/17/02	05/17/02	SALE	1.720	-50,000,000.00	-49,933,111.11	-35,833.33
			05/17/02	05/17/02		1.722			66,888.89
39259 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	05/17/02	05/20/02	SALE	1.720	-50,000,000.00	-49,933,111.11	-43,000.00
			05/17/02	05/20/02		1.722			66,888.89
39260 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	06/03/02	05/30/02	MAT	1.720	-50,000,000.00	-49,933,111.11	50,000,000.00
			06/03/02	05/30/02		1.722			-66,888.89
39261 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	06/03/02	05/30/02	MAT	1.720	-50,000,000.00	-49,933,111.11	50,000,000.00
			06/03/02	05/30/02		1.722			-66,888.89
39262 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	06/03/02	05/30/02	MAT	1.720	-50,000,000.00	-49,933,111.11	50,000,000.00
			06/03/02	05/30/02		1.722			-66,888.89
39263 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	06/03/02	05/30/02	MAT	1.720	-50,000,000.00	-49,933,111.11	50,000,000.00
			06/03/02	05/30/02		1.722			-66,888.89
39264 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	06/03/02	05/30/02	MAT	1.720	-50,000,000.00	-49,933,111.11	50,000,000.00
			06/03/02	05/30/02		1.722			-66,888.89
39265 T BILL	19	40	05/30/02	05/02/02	PURC	1.720	50,000,000.00	49,933,111.11	-49,933,111.11
			05/02/02	05/02/02		1.722			-66,888.89
		40	06/03/02	05/30/02	MAT	1.720	-50,000,000.00	-49,933,111.11	50,000,000.00
			06/03/02	05/30/02		1.722			-66,888.89

CITY OF COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487

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* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/02 TO 05/31/02
SETTLEMENT DATE BASIS
24 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY	TRADE/SETTLE	TXN YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE /ENTRY			ORIGINAL FACE	PRFM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39265 T BILL		19	40	05/30/02 05/30/02	MAT	1.720	-50,000,000.00	-49,993,111.11
				06/03/02 05/30/02		1.722		50,000,000.00
39266 T BILL		19	40	08/22/02 05/06/02	PURC	1.730	15,000,000.00	14,992,150.00
				05/08/02 05/06/02		1.739		-14,992,150.00
39267 T BILL		19	40	08/22/02 05/06/02	PURC	1.730	25,000,000.00	24,870,250.00
				05/08/02 05/06/02		1.739		-24,870,250.00
39268 T BILL		19	40	08/22/02 05/06/02	PURC	1.730	4,000,000.00	3,979,240.00
				05/08/02 05/06/02		1.739		-3,979,240.00
39269 T BILL		19	87	07/25/02 05/07/02	PURC	1.720	10,000,000.00	9,962,255.56
				05/08/02 05/07/02		1.727		-9,962,255.56
39270 T BILL		19	87	08/22/02 05/07/02	PURC	1.740	25,000,000.00	24,870,708.33
				05/08/02 05/07/02		1.749		-24,870,708.33
39271 T BILL		19	87	08/29/02 05/07/02	PURC	1.750	25,000,000.00	24,862,250.00
				05/08/02 05/07/02		1.755		-24,862,250.00
39272 T BILL		19	87	08/15/02 05/08/02	PURC	1.730	40,000,000.00	39,905,000.00
				05/08/02 05/08/02		1.733		-39,905,000.00
39273 T BILL		19	87	06/27/02 05/08/02	PURC	1.714	2,500,000.00	2,489,847.22
				05/08/02 05/08/02		1.720		-2,489,847.22
39274 T BILL		19	87	08/01/02 05/08/02	PURC	1.727	2,500,000.00	2,488,947.22
				05/08/02 05/08/02		1.730		-2,488,947.22
39275 T BILL		19	87	08/08/02 05/08/02	PURC	1.738	50,000,000.00	49,065,478.25
				05/08/02 05/08/02		1.742		-49,065,478.25
39276 T NOTE (96.00)		19	40	11/15/06 05/09/02	PURC	3.500	50,000,000.00	49,065,478.25
				05/09/02 05/09/02		3.500		-49,065,478.25
39277 T NOTE (96.00)		19	87	05/14/02 05/14/02	SALE	4.492	-50,000,000.00	-48,838,181.98
				05/14/02 05/14/02		4.492		-48,838,181.98
39278 T NOTE (96.00)		19	87	11/15/06 05/09/02	PURC	3.500	50,000,000.00	49,065,478.25
				05/09/02 05/09/02		3.500		-49,065,478.25
39279 T BILL		19	87	05/14/02 05/14/02	SALE	4.490	-50,000,000.00	-48,842,088.23
				05/14/02 05/14/02		4.490		-48,842,088.23
39280 T BILL		19	87	08/15/02 05/14/02	PURC	1.750	50,000,000.00	49,065,478.25
				05/14/02 05/14/02		1.758		-49,065,478.25
39281 T NOTE (95.24)		19	87	11/15/06 05/15/02	PURC	3.500	50,000,000.00	47,867,187.50
				05/15/02 05/15/02		3.559		-47,867,187.50
39282 T NOTE (95.24)		19	87	11/15/06 05/15/02	PURC	3.500	50,000,000.00	47,867,187.50
				05/15/02 05/15/02		3.559		-47,867,187.50
39283 T BILL		19	40	10/03/02 05/16/02	PURC	1.767	30,000,000.00	29,795,250.00
				05/16/02 05/16/02		1.767		-29,795,250.00

CITY OF COUNTY OF SAN FRANCISCO
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DETAIL TRANSACTION REPORT
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* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
					ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39285	T BILL	19	87 08/29/02 05/16/02 PURC	1.720	35,000,000.00	34,824,416.67		
			05/17/02 05/16/02	1.729		-175,583.33		-34,824,416.67
39286	FEDL HOME LOAN BK CONS	19	40 05/21/02 05/20/02 PURC	1.650	50,000,000.00	49,997,708.33		
			05/20/02 05/20/02	1.650		-2,291.67		-49,997,708.33
			06/03/02 05/21/02	1.650	-50,000,000.00	-49,997,708.33		
39287	T NOTE (96.21)	19	87 11/15/06 05/23/02 PURC	3.500	40,000,000.00	38,689,809.78		
			05/23/02 05/23/02	4.331		-1,310,190.22		-38,689,809.78
			05/28/02 05/28/02	4.331	-40,000,000.00	-38,689,809.78		
39288	T NOTE (96.22)	19	40 11/15/06 05/23/02 PURC	3.500	20,000,000.00	19,351,154.89		
			05/23/02 05/23/02	4.323		-648,845.11		-19,351,154.89
			05/28/02 05/28/02	4.323	-20,000,000.00	-19,351,154.89		
39289	FEDERAL NATL MTG ASSN	19	40 08/14/02 05/28/02 PURC	1.730	33,000,000.00	32,876,305.00		
			05/28/02 05/28/02	1.737		-123,695.00		-32,876,305.00
39290	FEDL HOME LN MTG CORP	19	40 06/18/02 05/28/02 PURC	1.720	35,000,000.00	34,964,883.33		
			05/28/02 05/28/02	1.722		-35,116.67		-34,964,883.33
39291	FEDL HOME LOAN BK CONS	19	87 05/30/02 05/29/02 PURC	1.770	40,000,000.00	39,998,033.33		
			05/29/02 05/30/02	1.770		-1,966.67		-39,998,033.33
			06/03/02 05/30/02	1.770	-40,000,000.00	-39,998,033.33		
39292	FEDL HOME LOAN BK CONS	19	87 05/30/02 05/29/02 PURC	1.770	50,000,000.00	49,997,541.67		
			05/29/02 05/29/02	1.770		-2,458.33		-49,997,541.67
			06/03/02 05/30/02	1.770	-50,000,000.00	-49,997,541.67		
39293	T BILL	19	45 07/11/02 05/30/02 PURC	1.670	50,000,000.00	49,902,583.33		
			05/29/02 05/30/02	1.673		-97,416.67		-49,902,583.33
39294	T BILL	19	89 07/11/02 05/30/02 PURC	1.660	50,000,000.00	49,903,166.67		
			05/29/02 05/30/02	1.663		-96,833.33		-49,903,166.67
39295	T BILL	19	45 08/22/02 05/30/02 PURC	1.710	50,000,000.00	49,800,500.00		
			05/29/02 05/30/02	1.717		-199,500.00		-49,800,500.00
39296	T BILL	19	45 08/22/02 05/30/02 PURC	1.710	50,000,000.00	49,800,500.00		
			05/29/02 05/30/02	1.717		-199,500.00		-49,800,500.00
39297	T BILL	19	40 08/22/02 05/30/02 PURC	1.710	50,000,000.00	49,800,500.00		
			05/29/02 05/30/02	1.717		-199,500.00		-49,800,500.00
39298	T BILL	19	40 08/22/02 05/30/02 PURC	1.710	50,000,000.00	49,800,500.00		
			05/29/02 05/30/02	1.717		-199,500.00		-49,800,500.00
39299	FEDERAL NATL MTG ASSN	19	40 08/19/02 05/30/02 PURC	1.710	50,000,000.00	49,800,500.00		
			05/29/02 05/30/02	1.740		-199,500.00		-49,800,500.00
39300	FEDERAL NATL MTG ASSN	19	45 08/21/02 05/30/02 PURC	1.747	20,000,000.00	19,919,766.67		
			05/29/02 05/30/02	1.747		-80,233.33		-19,919,766.67
39301	FEDERAL NATL MTG ASSN	19	87 08/27/02 05/30/02 PURC	1.740	12,000,000.00	11,948,380.00		
			05/29/02 05/30/02	1.748		-51,620.00		-11,948,380.00

CITY / COUNTY OF SAN FRANCISCO
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* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME
05/01/02 TO 05/31/02
SETTLEMENT DATE BASIS

24 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK CASH	BROK DATE	MATURITY ENTRY	TRADE SETTLE	TXN TYP	COUPON YIELD	PAR ORIGINAL	VALUE FACE	BOOK PREM / (DISC)	VALUE (INTEREST)	(GAIN)/LOSS SETTLEMENT
39302	FEDL HOME LOAN BK CONS	19	40	07/24/02	05/30/02	PURC	1.720	5,000,000.00	4,986,861.11			
				05/29/02	05/30/02		1.725		-13,138.89			-4,986,861.11
39303	FEDL HOME LOAN BK CONS	19	45	08/28/02	05/30/02	PURC	1.740	5,000,000.00	4,978,250.00			
				05/29/02	05/30/02		1.748		-21,750.00			-4,978,250.00
39304	FEDL HOME LN MTG CORP	19	40	08/15/02	05/30/02	PURC	1.740	14,000,000.00	13,947,896.67			
				05/29/02	05/30/02		1.746		-52,103.33			-13,947,896.67
39305	FEDL HOME LN MTG CORP	19	87	05/31/02	05/30/02	PURC	1.740	49,000,000.00	48,997,631.67			
				05/30/02	05/30/02		1.740		-2,368.33			-48,997,631.67
				05/31/02	05/31/02	MAT	1.740	-49,000,000.00	-48,997,631.67			-2,368.33
39306	FEDL HOME LN MTG CORP	19	87	05/31/02	05/30/02	PURC	1.740	50,000,000.00	49,997,583.33			
				05/30/02	05/30/02		1.740		-2,416.67			-49,997,583.33
				05/31/02	05/31/02	MAT	1.740	-50,000,000.00	-49,997,583.33			-2,416.67
39307	T BILL	19	40	08/29/02	05/31/02	PURC	1.710	33,000,000.00	32,858,925.00			
				05/31/02	05/31/02		1.717		-141,075.00			-32,858,925.00
39308	T BILL	19	87	08/29/02	05/31/02	PURC	1.710	45,000,000.00	44,807,625.00			
				05/31/02	05/31/02		1.717		-192,375.00			-44,807,625.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

MR. DANIEL DALY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

05/01/02 TO 05/31/02

REPORT GRAND TOTALS

ASSETS

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PAR TYPE/ WEIGHTED TXN#	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (52)	2.171	1920000000.00		1905852919.48	-14147080.52				-1905852919.48
SALE (18)	2.778	-537000000.00		-530929553.67	6,007,436.33		-572,741.56	-699,757.99	532,264,710.29
CALL (2)	4.700	-34,000,000.00		-34,000,000.00				352.93	34,000,000.00
INTR (19)	4.925						-8,942,750.00		
MAT (50)	2.055	-1460522000.00		-1457801861.99			-10955811.34		1466037535.32

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

July 5, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past twelve months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 136,124,999	Earned Interest Yield
Total Net Earnings	\$ 115,345,677	Pooled Funds 4.139%
Average Age of Portfolio	234 Days	All Funds 3.935%

Total cost of the securities on hand on June 30, 2002 was \$2,818,131,501 with a market value of \$2,860,329,035 plus fixed assets accrued earnings of \$7,664,697.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of June 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on June 30, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of June 2002.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415 - 554 - 4487P O R T F O L I O S T A T I S T I C S
6/01/02 THROUGH 6/30/02PAGE: 1
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ALL FUNDS

	----- GOV'T SECURITIES -----	----- TIME DEPOSITS -----	
	ASSETS	LIABILITIES	ASSETS
	-----	-----	-----
	LIABILITIES	ASSETS	LIABILITIES
	-----	-----	-----
	TOTAL		
TOTAL INCOME RECEIVED IN THIS PERIOD:	6,407,629.68	.00	856.92
TOTAL NET EARNINGS THIS PERIOD:	6,746,461.43	.00	282.51
AVERAGE DAILY PORTFOLIO BALANCE:	2,932,546,682.89	.00	100,000.00
EARNED INCOME YIELD THIS PERIOD:	2.799	.000	3.437
END OF PERIOD PORTFOLIO BALANCE:	2,818,031,500.61	.00	100,000.00
CURRENT AMORTIZED BOOK VALUE:	2,821,957,462.49	.00	100,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.716	.000	3.437
WEIGHTED AVERAGE DAYS TO MATURITY:	234.16	.00	52.00
WEIGHTED AVERAGE DAYS TO CALL:	234.16	.00	52.00
NET PORTFOLIO YIELD, 365-DAY BASIS:			2.799

(SIRPT)

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 415-554-4487
 INVESTMENT INVENTORY
 INVESTMENTS OUTSTANDING AS OF 6/30/02
 MAJOR SORT KEY IS ICC#

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SUMMARY DESCRIPTION

		CUPN	TRNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	SHARES	VALUE
(Investment Type) 11 TREASURY BILLS	54.78%(C)	1.759	1.772	99.398	1,553,000,000.00	1,543,650,467.62
(Investment Type) 12 TREASURY NOTES	29.16%(C)	4.393	4.781	98.659	833,005,000.00	821,837,935.97
(Investment Type) 41 FPMR DISCOUNT NOTES	7.37%(C)	1.927	1.950	98.886	209,900,000.00	207,561,980.48
(Investment Type) 42 FARM CREDIT DISCOUNT NOTES	.38%(C)	1.926	1.957	98.457	11,000,000.00	10,830,257.78
(Investment Type) 43 FEDERAL HOME LOAN DISC NOTES	2.24%(C)	1.914	1.937	98.852	64,000,000.00	63,264,935.55
(Investment Type) 44 FMC DISCOUNT NOTES	5.71%(C)	2.016	2.053	98.239	163,770,000.00	160,885,863.21
(Investment Type) 91 NEGOTIABLE C.D.'S	.35%(C)	3.800	3.800	100.000	10,000,000.00	10,000,000.00
(Investment Type) 1010 PUBLIC TIME DEPOSIT	.00%(C)	3.390	3.390	100.000	100,000.00	100,000.00
REPORT TOTALS		2.565	2.690	99.063	2,844,775,000.00	2,818,131,500.61
ASSETS						
FIXED						

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CEN RATE	PAR/\$HRS	MARKET PRICE	CURR ACCT	INT	UNREALIZED GAIN
					BROK	SAVE	YTM TR	BOOK	MARKET PRICE			LOSS
A 39108	UNITED STATES TREAS BILLS	01/06/02	07/05/02	912795KQ3	19	858	1.7500	5,000,000.00	4,998,958.33	42,291.67		
A 39255	T BILL	04/30/02	07/05/02	912795KQ3	19	100	1.7200	33,000,000.00	99.9791666667	97,753.33		-69.45
A 39145	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KRI	19	902	1.7400	3,000,000.00	99.9791666667	20,300.00		-568.33
A 39146	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KRI	19	907	1.7400	2,987,250.00	99.9479166667	13,533.33		-112.50
A 39147	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KRI	19	904	1.7400	2,000,000.00	99.9479166667	13,533.33		-75.00
A 39148	UNITED STATES TREAS BILLS	02/11/02	07/11/02	912795KRI	19	903	1.7400	2,000,000.00	99.9479166667	13,533.33		-75.00
A 39293	T BILL	05/30/02	07/11/02	912795KRI	19	100	1.7527	1,985,500.00	99.9479166667	74,222.22		-2,847.22
A 39294	T BILL	05/30/02	07/11/02	912795KRI	19	100	1.6700	50,000,000.00	99.9479166667	66,193.75		542.31
A 39216	T BILL	04/03/02	07/25/02	912795KTX	19	100	1.7951	14,915,956.25	99.8846153846	44,129.17		361.54
A 39217	T BILL	04/03/02	07/25/02	912795KTX	19	906	1.7850	10,000,000.00	99.8846153846	26,277.77		-71.79
A 39269	T BILL	04/03/02	07/25/02	912795KTX	19	965	1.7200	9,943,970.83	99.8846153846	224,612.50		2,078.41
A 39121	UNITED STATES TREAS BILLS	05/07/02	07/25/02	912795KTX	19	858	1.7265	9,962,255.56	99.8846153846	205,255.55		6,215.66
A 39208	T BILL	01/31/02	08/01/02	912795KTX	19	100	1.8813	29,729,275.00	99.8532196967	145,722.22		665.41
A 39257	T BILL	03/25/02	08/01/02	912795KTX	19	100	1.8878	39,729,816.67	99.8532196967	6,450.00		33.27
A 39274	T BILL	05/01/02	08/01/02	912795KTX	19	806	1.7200	2,500,000.00	99.8532196967	5,673.61		
A 39143	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	100	1.7950	50,000,000.00	99.8532196967	349,027.78		
A 39144	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	9531	1.7950	49,556,236.11	99.8218750000	223,377.78		
A 39149	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	924	1.8111	31,715,991.11	99.8218750000	3,631.11		
A 39150	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	879	1.7900	2,000,000.00	99.8218750000	13,822.78		
A 39151	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	803	1.7900	1,982,398.33	99.8218750000	216.39		
A 39152	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	805	1.7900	1,991,199.17	99.8218750000	6,911.39		
A 39153	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	859	1.7900	1,000,000.00	99.8218750000	108.19		
A 39154	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	905	1.7900	1,991,199.17	99.8218750000	6,911.39		
A 39155	UNITED STATES TREAS BILLS	02/11/02	08/08/02	912795KTX	19	900	1.8059	99,821,875,000.00	99.8218750000	108.19		

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACQR	INT UNREALIZED GAIN
						SALE	YTM					PRICE SOURCE	UNREALIZED LOSS
A 39155	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795XK2	19	930	1.7900	1,000,000.00		998,218.75		6,911.39	108.19
A 39156	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795XK2	40	000	1.8059	1,991,199.17		99,8218750000		6,911.39	108.19
A 39158	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795XK2	19	906	1.7900	1,000,000.00		998,218.75		6,911.39	108.19
A 39159	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795XK2	40	000	1.8059	991,199.17		99,8218750000		6,911.39	108.19
A 39159	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795XK2	19	900	1.7900	8,000,000.00		7,985,750.00		55,291.12	865.56
A 39159	UNITED STATES TREAS BILLS	02/12/02	08/08/02	912795XK2	40	000	1.8059	7,959,593.32		99,8218750000		55,291.12	865.56
A 39256	T BILL	05/01/02	08/08/02	912795XK2	19	100	1.7905	25,000,000.00		24,955,468.75		170,104.16	2,309.03
A 39275	T BILL	05/01/02	08/08/02	912795XK2	40	000	1.7905	24,793,055.56		99,8218750000		145,722.22	1,715.28
A 39275	T BILL	05/01/02	08/08/02	912795XK2	19	100	1.7200	50,000,000.00		49,910,937.50		112.16	
A 39160	T BILL	05/08/02	08/08/02	912795XK2	19	27	1.7300	2,500,000.00		2,495,546.88		325,680.56	7,154.26
A 39225	T BILL	02/20/02	08/15/02	912795XK0	19	100	1.7900	50,000,000.00		49,895,279.26		216,291.67	7,154.26
A 39226	T BILL	04/05/02	08/15/02	912795XK0	40	000	1.8058	49,552,444.44		99,7905851064		116,666.67	4,654.26
A 39272	T BILL	04/05/02	08/15/02	912795XK0	19	100	1.8018	49,671,833.33		99,7905851064		116,666.67	4,654.26
A 39279	T BILL	05/08/02	08/15/02	912795XK0	19	100	1.7250	50,000,000.00		49,895,279.26		129,375.00	3,091.76
A 39280	T BILL	05/14/02	08/15/02	912795XK0	19	100	1.7500	49,762,812.50		99,7905851064		116,666.67	4,654.26
A 39161	T BILL	05/14/02	08/15/02	912795XK0	87	000	1.7579	49,773,958.33		99,7905851064		116,666.67	4,654.26
A 39162	T BILL	02/21/02	08/22/02	912795XK8	19	100	1.8100	50,000,000.00		49,879,629.63		326,805.56	10,351.85
A 39171	T BILL	02/26/02	08/22/02	912795XK8	87	000	1.8466	49,550,125.00		99,7592595926		317,708.33	11,796.30
A 39244	T BILL	04/15/02	08/22/02	912795XK8	19	100	1.8261	49,560,069.44		99,7592595926		309,208.34	10,351.85
A 39266	T BILL	05/06/02	08/22/02	912795XK8	87	000	1.7560	49,687,354.17		99,7592595926		186,618.05	5,657.41
A 39267	T BILL	05/06/02	08/22/02	912795XK8	19	859	1.7390	14,952,150.00		14,966,888.89		40,366.67	1,372.22
A 39268	T BILL	05/06/02	08/22/02	912795XK8	40	000	1.7390	25,000,000.00		24,933,814.81		67,277.78	2,287.03
A 39270	T BILL	05/07/02	08/22/02	912795XK8	19	100	1.7400	25,000,000.00		24,933,814.81		66,458.34	2,648.14
A 39295	T BILL	05/30/02	08/22/02	912795XK8	87	000	1.7100	50,000,000.00		49,879,629.63		76,000.00	3,129.63
A 39296	T BILL	05/30/02	08/22/02	912795XK8	19	100	1.7100	50,000,000.00		49,879,629.63		76,000.00	3,129.63
A 39297	T BILL	05/30/02	08/22/02	912795XK8	40	000	1.7100	50,000,000.00		49,879,629.63		76,000.00	3,129.63
A 39298	T BILL	05/30/02	08/22/02	912795XK8	19	100	1.7100	50,000,000.00		49,879,629.63		76,000.00	3,129.63
A 39298	T BILL	05/30/02	08/22/02	912795XK8	40	000	1.7169	49,800,500.00		99,7592595926		76,000.00	3,129.63
A 39298	T BILL	05/30/02	08/22/02	912795XK8	19	100	1.7169	49,800,500.00		99,7592595926		76,000.00	3,129.63
A 39298	T BILL	05/30/02	08/22/02	912795XK8	40	000	1.7169	49,800,500.00		99,7592595926		76,000.00	3,129.63

(REFRKT)

INVESTMENTS OUTSTANDING AS OF 06/30/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	SAFED FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 38858	T NOTE (99.7) 07/02/01 06/30/03	912827620	19	1	3.8750	10,000,000.00	10,187,500.00	1,052.99	265,625.00
A 38861	T NOTE (99.7) 07/02/01 06/30/03	912827620	15	000	4.2877	9,921,875.00	101,875,000.00	SUNGARD	265,625.00
A 38864	T NOTE (99.135) 07/09/01 06/30/03	912827620	17	000	4.2877	9,921,875.00	101,875,000.00	SUNGARD	265,625.00
A 38866	T NOTE (99.135) 07/09/01 06/30/03	912827620	87	000	4.1866	14,912,109.38	101,875,000.00	SUNGARD	369,140.62
A 33942	T NOTE (88.20) 09/27/94 08/15/03	9128274U3	19	100	3.6750	20,000,000.00	20,175,000.00	SUNGARD	490,625.00
A 38616	T NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	100	4.2500	15,000,000.00	15,379,687.50	SUNGARD	768.75
A 38792	T NOTE (99.23) 04/11/01 11/15/03	9128274U3	19	100	4.2500	14,368,359.38	102,531,250.00	SUNGARD	1,011,328.12
A 38822	T NOTE (99.16) 05/15/01 11/15/03	9128274U3	19	100	4.2500	19,942,187.50	20,506,250.00	SUNGARD	564,062.50
A 38823	T NOTE (99.15) 05/15/01 11/15/03	9128274U3	19	100	4.2500	50,000,000.00	51,265,625.00	SUNGARD	271,399.46
A 38824	T NOTE (99.15) 05/16/01 11/15/03	9128274U3	15	100	4.4736	49,738,281.25	102,531,250.00	SUNGARD	1,527,343.75
A 38829	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	100	4.2500	24,865,234.38	25,632,812.50	SUNGARD	767,578.12
A 38830	T NOTE (99.12) 05/23/01 11/15/03	9128274U3	17	100	4.4805	20,000,000.00	20,506,250.00	SUNGARD	614,062.50
A 38831	T NOTE (99.12) 05/23/01 11/15/03	9128274U3	19	100	4.2500	19,892,187.50	102,531,250.00	SUNGARD	108,559.78
A 38832	T NOTE (99.10) 05/25/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00	15,379,687.50	SUNGARD	469,921.87
A 38841	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	11,909,765.63	102,531,250.00	SUNGARD	81,419.84
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00	15,379,687.50	SUNGARD	468,750.00
A 38844	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	14,903,906.25	102,531,250.00	SUNGARD	81,419.84
A 38845	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	100	4.2500	19,859,375.00	20,506,250.00	SUNGARD	475,781.25
A 39101	T NOTE (99.28) 12/31/01 12/31/03	9128277H9	19	100	4.2500	15,000,000.00	15,379,687.50	SUNGARD	108,559.78
A 39102	T NOTE (99.28) 12/31/01 12/31/03	9128277H9	19	100	4.2500	14,939,062.50	102,531,250.00	SUNGARD	646,875.00
A 39105	T NOTE (99.28) 12/31/01 12/31/03	9128277H9	19	100	4.2500	25,000,000.00	25,632,812.50	SUNGARD	440,625.00
A 37378	T NOTE (99.12) 02/16/99 02/15/04	9128275A6	19	100	4.8925	15,000,000.00	15,166,750.00	SUNGARD	727,539.06
A 37379	T NOTE (99.12) 02/16/99 02/15/04	9128275A6	19	100	4.8925	15,000,000.00	15,166,750.00	SUNGARD	135,699.73
A 38473	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	129,850.00
A 38474	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38476	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38477	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38478	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38479	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38480	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38481	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38482	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38483	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38484	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38485	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38486	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38487	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38488	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38489	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38490	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38491	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38492	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38493	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38494	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38495	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38496	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38497	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38498	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38499	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38500	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38501	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38502	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38503	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38504	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38505	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38506	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38507	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38508	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38509	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38510	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38511	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38512	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38513	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38514	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38515	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38516	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38517	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38518	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38519	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38520	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38521	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38522	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38523	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38524	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38525	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38526	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38527	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38528	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38529	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38530	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38531	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	191,850.00
A 38532	T NOTE (95.27) 08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,155,625.00	SUNGARD	1

(REFRKT)

INVESTMENT INVENTORY WITH MARKET VALUE

RUN: 07/02/02 00:05:57

INVESTMENTS OUTSTANDING AS OF 06/30/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 39289	FEDERAL NATL MTG ASSN DISC N 05/28/02 08/14/02	313589885	19	100	1.7300	33,000,000.00	32,929,416.67	53,918.33	SUNGD
A 39299	FEDERAL NATL MTG ASSN DISC N 05/30/02 08/19/02	313589550	19	904	1.7400	5,000,000.00	4,988,090.28	7,733.33	SUNGD
A 39300	FEDERAL NATL MTG ASSN DISC N 05/30/02 08/21/02	313589076	19	100	1.7400	20,000,000.00	19,950,416.67	30,933.33	SUNGD
A 39301	FEDERAL NATL MTG ASSN DISC N 05/30/02 08/27/02	313589059	19	859	1.7400	12,000,000.00	11,966,750.00	18,560.00	SUNGD
A 39310	FEDERAL NATL MTG ASSN DISC N 06/23/02 09/11/02	313589740	19	100	1.7300	12,000,000.00	11,957,760.00	3,460.00	SUNGD
A 39311	FEDERAL NATL MTG ASSN DISC N 06/23/02 10/02/02	313589897	19	100	1.7300	11,955,020.00	99,6480000000	-720.00	SUNGD
A 39091	FEDERAL NATL MTG ASSN DISC N 12/13/01 11/29/02	313589839	19	100	1.7383	7,862,415.75	99,5427500000	-816.33	SUNGD
SUBTOTAL (Investment Type) 41	FNMA DISCOUNT NO 7.32% (M)					250,900,000.00	249,379,665.04	1,783,880.03	
						207,561,980.48	99,75210300000	36,688.90	
						1.9505		-2,884.37	

A 39028	FEDL PARM CRED BK CONS DISC 11/06/01 08/14/02	313313880	19	100	1.9100	2,000,000.00	1,995,844.44	25,148.33	SUNGD
A 39076	FEDL PARM CRED BK CONS DISC 12/04/01 09/20/02	313313051	19	100	1.9300	9,000,000.00	8,965,575.00	100,842.50	SUNGD
						1.9605	8,860,075.00	99,6175000000	

SUBTOTAL (Investment Type) 42	PARM CREDIT DISC .38% (M)					11,000,000.00	10,961,419.44	125,990.83	
						1.9566	10,830,257.78	99,64926800000	

A 39230	FEDL HOME LOAN BK CONS DISC 04/08/02 07/03/02	313385700	19	100	1.8100	20,000,000.00	19,998,111.11	84,466.67	SUNGD
A 39302	FEDL HOME LOAN BK CONS DISC 05/30/02 07/24/02	31338576	19	806	1.7200	5,000,000.00	4,994,569.44	7,644.45	SUNGD
A 38996	FEDL HOME LOAN BK CONS DISC 10/04/01 08/09/02	313385839	19	100	2.2200	10,000,000.00	9,981,888.89	166,500.00	SUNGD
A 39303	FEDL HOME LOAN BK CONS DISC 05/30/02 08/28/02	313385060	19	100	2.2631	9,809,450.00	99,8158333333	5,633.33	SUNGD
A 39030	FEDL HOME LOAN BK CONS DISC 11/06/01 09/20/02	313385059	19	100	1.7400	4,978,250.00	99,7261111111	7,733.33	SUNGD
A 39031	FEDL HOME LOAN BK CONS DISC 11/06/01 09/30/02	31338574	19	100	1.9400	9,828,633.33	99,6175000000	127,716.67	SUNGD
A 39021	FEDL HOME LOAN BK CONS DISC 11/01/01 10/04/02	313385031	19	100	2.0400	10,805,568.89	10,952,730.56	140,488.33	SUNGD
						2,942,710.00	2,986,541.67	41,140.00	SUNGD
						2.0797	5,5138888889	2,691.67	

SUBTOTAL (Investment Type) 43	FEDERAL HOME LOA 2.23% (M)					64,000,000.00	63,861,591.67	575,689.45	
						1.9372	63,264,995.55	99,78337300000	
A 39304	FEDL HOME LM MTG CORP DISC N 05/30/02 08/15/02	313397891	19	924	1.7400	14,000,000.00	13,970,250.00	21,653.33	SUNGD
						1.7465	13,947,896.67	99,78750000000	

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39108	UNITED STATES TREAS BILL	9127958Q3	858	07/05/02	01/08/02	000	1.750	1.765	99.135	5,000,000.00	4,956,736.11
A 39555	T BILL	9127958Q3	100	07/05/02	04/30/02	000	1.720	1.725	99.618	33,000,000.00	32,895,940.00
A 39145	UNITED STATES TREAS BILL	9127958R1	9902	07/11/02	02/11/02	000	1.740	1.753	99.275	3,000,000.00	2,978,250.00
A 39146	UNITED STATES TREAS BILL	9127958R1	907	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,500.00
A 39147	UNITED STATES TREAS BILL	9127958R1	904	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,500.00
A 39148	UNITED STATES TREAS BILL	9127958R1	903	07/11/02	02/11/02	000	1.740	1.753	99.275	2,000,000.00	1,985,500.00
A 39293	T BILL	9127958R1	100	07/11/02	05/30/02	000	1.670	1.673	99.805	50,000,000.00	49,902,166.37
A 39294	T BILL	9127958R1	100	07/11/02	05/30/02	000	1.660	1.663	99.806	50,000,000.00	49,903,583.33
A 39216	T BILL	9127958R7	931	07/25/02	04/03/02	000	1.785	1.795	99.440	8,000,000.00	7,955,116.67
A 39217	T BILL	9127958R7	100	07/25/02	04/03/02	000	1.785	1.795	99.440	15,000,000.00	14,915,966.25
A 39269	T BILL	9127958R7	9906	07/25/02	04/03/02	000	1.785	1.795	99.440	10,000,000.00	9,943,970.83
A 39269	T BILL	9127958R7	9615	07/25/02	05/07/02	000	1.720	1.727	99.623	10,000,000.00	9,964,525.56
A 39121	UNITED STATES TREAS BILL	9127958U4	858	08/08/02	01/21/02	000	1.785	1.801	99.098	30,000,000.00	29,729,215.00
A 39208	T BILL	9127958U4	100	08/01/02	03/25/02	000	1.885	1.898	99.325	40,000,000.00	39,729,816.67
A 39257	T BILL	9127958U4	100	08/01/02	05/01/02	000	1.885	1.928	99.560	50,000,000.00	49,780,222.22
A 39274	T BILL	9127958U4	806	08/01/02	05/08/02	000	1.720	1.727	99.594	2,500,000.00	2,485,847.22
A 39144	UNITED STATES TREAS BILL	9127958V2	9531	08/08/02	02/11/02	000	1.795	1.811	99.112	50,000,000.00	49,585,236.11
A 39145	UNITED STATES TREAS BILL	9127958V2	924	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,398.33
A 39150	UNITED STATES TREAS BILL	9127958V2	879	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,398.33
A 39151	UNITED STATES TREAS BILL	9127958V2	803	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39152	UNITED STATES TREAS BILL	9127958V2	805	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39153	UNITED STATES TREAS BILL	9127958V2	859	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39154	UNITED STATES TREAS BILL	9127958V2	930	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39155	UNITED STATES TREAS BILL	9127958V2	906	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39158	UNITED STATES TREAS BILL	9127958V2	9906	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 39159	UNITED STATES TREAS BILL	9127958V2	100	08/08/02	02/13/02	000	1.795	1.791	99.132	25,000,000.00	24,783,035.56
A 39256	T BILL	9127958V2	100	08/08/02	05/01/02	000	1.720	1.728	99.527	50,000,000.00	49,765,500.00
A 39275	T BILL	9127958V2	27	08/08/02	05/08/02	000	1.730	1.738	99.558	2,500,000.00	2,488,947.22
A 39160	T BILL	9127958V2	100	08/15/02	02/20/02	000	1.790	1.806	99.124	50,000,000.00	49,567,444.44
A 39225	T BILL	9127958V2	100	08/15/02	04/05/02	000	1.790	1.802	99.344	32,000,000.00	31,789,913.33
A 39226	T BILL	9127958V2	100	08/15/02	04/05/02	000	1.790	1.802	99.344	32,000,000.00	31,789,913.33
A 39272	T BILL	9127958V2	100	08/15/02	05/08/02	000	1.725	1.733	99.526	50,000,000.00	49,773,958.33
A 39279	T BILL	9127958V2	100	08/15/02	05/14/02	000	1.750	1.758	99.548	50,000,000.00	49,773,958.33
A 39280	T BILL	9127958V2	100	08/15/02	05/14/02	000	1.750	1.758	99.548	50,000,000.00	49,773,958.33
A 39161	T BILL	9127958V2	100	08/22/02	02/21/02	000	1.810	1.827	99.085	50,000,000.00	49,545,472.22
A 39162	T BILL	9127958V2	100	08/22/02	02/26/02	000	1.830	1.847	99.100	50,000,000.00	49,550,125.00
A 39171	T BILL	9127958V2	100	08/22/02	04/15/02	000	1.730	1.736	99.375	50,000,000.00	49,687,354.17
A 39244	T BILL	9127958V2	100	08/22/02	04/15/02	000	1.745	1.752	99.375	50,000,000.00	49,545,472.22
A 39266	T BILL	9127958V2	858	08/22/02	05/06/02	000	1.730	1.739	99.481	15,000,000.00	14,922,150.00
A 39267	T BILL	9127958V2	859	08/22/02	05/06/02	000	1.730	1.739	99.481	25,000,000.00	24,870,250.00
A 39268	T BILL	9127958V2	9907	08/22/02	05/06/02	000	1.730	1.739	99.481	4,000,000.00	3,979,240.00
A 39270	T BILL	9127958V2	100	08/22/02	05/07/02	000	1.730	1.739	99.481	25,000,000.00	24,870,250.00
A 39295	T BILL	9127958V2	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 39296	T BILL	9127958V2	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 39297	T BILL	9127958V2	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURP RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39298	T BILL	912795KX8	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 39271	T BILL	912795KY6	100	08/29/02	05/07/02	000	1.740	1.750	99.449	25,000,000.00	24,862,250.00
A 39285	T BILL	912795KY6	100	08/29/02	05/16/02	000	1.720	1.729	99.498	35,000,000.00	34,824,416.67
A 39307	T BILL	912795KY6	100	08/29/02	05/31/02	000	1.710	1.717	99.573	33,000,000.00	32,855,925.00
A 39308	T BILL	912795KY6	100	08/29/02	05/31/02	000	1.710	1.717	99.573	45,000,000.00	44,807,625.00
A 39179	T BILL	912795KZ3	804	09/05/02	03/07/02	000	1.870	1.888	99.055	2,000,000.00	1,981,092.21
A 39180	T BILL	912795KZ3	877	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56
A 39181	T BILL	912795KZ3	906	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56
A 39182	T BILL	912795KZ3	925	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,368.89
A 39184	T BILL	912795KZ3	912	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,924,368.89
A 39185	T BILL	912795KZ3	908	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,658.33
A 39187	T BILL	912795KZ3	901	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,658.33
A 39187	T BILL	912795KZ3	858	09/05/02	03/07/02	000	1.870	1.888	99.055	7,000,000.00	6,933,822.78
A 39210	T BILL	912795JDC1	100	09/26/02	03/28/02	000	2.030	2.051	98.974	50,000,000.00	49,486,861.11
A 39283	T BILL	912795JDC1	100	10/03/02	05/16/02	000	1.730	1.767	99.318	30,000,000.00	29,779,250.00
A 39312	UNITED STATES TREAS BILL	912795J5K5	100	11/14/02	06/25/02	000	1.710	1.722	99.326	50,000,000.00	49,662,750.00
SUBTOTAL	(Investment Type) 11 TREASURY BILLS				54.78%(C)		1.759	1.772	99.398	1,553,000,000.00	1,543,650,467.62
A 36594	T NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36595	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.616	99.500	8,650,000.00	8,650,732.50
A 36596	T NOTE (99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 36597	T NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,500.00
A 38856	T NOTE (99.7)	9128276Z0	1	06/30/03	07/02/01	000	3.875	4.284	99.227	10,000,000.00	9,922,656.25
A 38857	T NOTE (99.7)	9128276Z0	100	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38861	T NOTE (99.7)	9128276Z0	100	06/30/03	07/09/01	000	3.875	4.187	99.414	10,000,000.00	9,921,875.00
A 38864	T NOTE (99.135)	9128276Z0	100	06/30/03	07/09/01	000	3.875	4.182	99.422	20,000,000.00	19,884,375.00
A 38866	T NOTE (99.135)	9128276Z0	2535	06/30/03	09/27/94	000	5.750	7.520	88.625	5,000.00	4,431.25
A 38867	T NOTE (99.26)	9128274U3	100	11/15/03	11/28/00	000	4.250	5.816	95.789	15,000,000.00	14,366,359.38
A 38872	T NOTE (99.15)	9128274U3	100	11/15/03	04/11/01	000	4.250	4.368	99.711	20,000,000.00	19,942,187.50
A 38823	T NOTE (99.15)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.474	99.477	50,000,000.00	49,738,281.25
A 38824	T NOTE (99.15)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.480	99.461	25,000,000.00	24,865,234.38
A 38829	T NOTE (99.13)	9128274U3	100	11/15/03	05/16/01	000	4.250	4.481	99.461	20,000,000.00	19,891,187.50
A 38830	T NOTE (99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.509	99.398	15,000,000.00	14,909,765.63
A 38831	T NOTE (99.12)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.525	99.406	15,000,000.00	14,901,937.50
A 38832	T NOTE (99.10)	9128274U3	100	11/15/03	05/25/01	000	4.250	4.553	99.297	20,000,000.00	19,859,375.00
A 38841	T NOTE (99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.426	99.594	15,000,000.00	14,933,662.50
A 38843	T NOTE (99.20)	9128274U3	100	11/15/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 39101	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 39105	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,900.00
A 37378	T NOTE (99.22)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25
A 37379	T NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00

(SIRPT)

INVESTMENTS OUTSTANDING AS OF 6/30/02
MAJOR SORT KEY IS ICCH

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRUNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38473	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (95.18)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 38708	T NOTE (99.11)	9128275A6	100	02/15/04	02/16/01	000	4.750	4.994	99.328	30,000,000.00	29,799,437.50
A 38718	T NOTE (99.26)	9128275A6	100	02/15/04	02/23/01	000	4.750	4.824	99.797	18,000,000.00	17,963,437.50
A 38764	T NOTE (100.21)	9128275A6	100	02/15/04	03/29/01	000	4.750	4.515	100.625	10,000,000.00	10,065,500.00
A 38797	T NOTE (100.12)	9128275A6	100	02/15/04	04/16/01	000	4.750	4.487	100.688	10,000,000.00	10,068,750.00
A 38803	T NOTE (100.12)	9128275A6	100	02/15/04	04/17/01	000	4.750	4.611	100.359	25,000,000.00	25,089,843.75
A 38805	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.576	100.445	25,000,000.00	25,111,328.13
A 38806	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.586	100.442	25,000,000.00	25,106,448.75
A 38807	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.582	100.443	25,000,000.00	25,107,421.88
A 38749	T NOTE (99.17)	9128275P5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A 38773	T NOTE (99.22)	9128275P5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38774	T NOTE (99.22)	9128275P5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,465,625.00
A 38275	T NOTE (99.22)	9128275P5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38276	T NOTE (99.22)	9128275P5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38810	T NOTE (101.30)	9128277F5	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
A 39281	T NOTE (95.24)	9128277F3	100	11/15/06	05/15/02	000	3.500	4.559	95.734	50,000,000.00	47,867,187.50
A 39282	T NOTE (95.24)	9128277F3	100	11/15/06	05/15/02	000	3.500	4.559	95.734	50,000,000.00	47,867,187.50

SUBTOTAL (Investment Type) 12 TREASURY NOTES		29.16%(C)	4.393	4.781	98.659	833,005,000.00	821,837,935.07	
A 38978	FEDERAL NATL MTG ASSN DI 3135892J5	859 07/15/02 10/02/01	000	2.310	2.353	98.165	10,400,000.00	10,209,142.67
A 38979	FEDERAL NATL MTG ASSN DI 3135892J5	1 07/15/02 10/02/01	000	2.310	2.353	98.165	9,600,000.00	9,423,824.00
A 39074	FEDERAL NATL MTG ASSN DI 3135892K2	9531 07/16/02 12/03/01	000	1.850	1.872	98.844	35,000,000.00	34,595,312.50
A 38995	FEDERAL NATL MTG ASSN DI 3135892K2	100 07/25/02 10/03/01	000	2.200	2.240	98.197	40,000,000.00	39,728,888.89
A 39289	FEDERAL NATL MTG ASSN DI 3135898B8	100 08/14/02 05/28/02	000	1.730	1.737	99.625	33,000,000.00	32,876,305.00
A 39299	FEDERAL NATL MTG ASSN DI 3135898C5	904 08/19/02 05/30/02	000	1.740	1.747	99.609	5,000,000.00	4,980,425.00
A 39300	FEDERAL NATL MTG ASSN DI 3135898C6	100 08/21/02 05/30/02	000	1.740	1.748	99.599	20,000,000.00	19,919,766.67
A 39301	FEDERAL NATL MTG ASSN DI 3135898F4	859 08/27/02 06/25/02	000	1.730	1.737	99.625	12,000,000.00	11,948,380.00
A 39310	FEDERAL NATL MTG ASSN DI 3135898F7	100 09/11/02 06/25/02	000	1.730	1.737	99.625	12,000,000.00	11,955,020.00
A 39311	FEDERAL NATL MTG ASSN DI 3135898F9	100 10/02/02 06/25/02	000	1.730	1.738	99.524	7,900,000.00	7,866,415.75
A 39091	FEDERAL NATL MTG ASSN DI 3135898R3	100 11/29/02 12/13/01	000	2.000	2.040	98.050	25,000,000.00	24,511,500.00
SUBTOTAL (Investment Type) 41 FNMA DISCOUNT NOTES		7.37%(C)	1.927	1.950	98.886	209,900,000.00	207,561,980.48	
A 39028	FEDL FARM CRED BK CONS D 313313880	100 08/14/02 11/06/01	000	1.910	1.939	98.509	2,000,000.00	1,970,182.78
A 39076	FEDL FARM CRED BK CONS D 313313851	100 09/20/02 12/04/01	000	1.930	1.960	98.445	9,000,000.00	8,860,075.00
SUBTOTAL (Investment Type) 42 FARM CREDIT DISCOUNT		.38%(C)	1.926	1.957	98.457	11,000,000.00	10,830,257.78	
A 39230	FEDL HOME LOAN BK CONS D 3133885W0	100 07/03/02 04/08/02	000	1.810	1.818	99.568	20,000,000.00	19,913,522.22
A 39302	FEDL HOME LOAN BK CONS D 3133885T6	806 07/24/02 05/30/02	000	1.720	1.725	99.737	5,000,000.00	4,986,861.11

INVT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PRP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38996	FEDL HOME LOAN BK CONS D 31385B39		100	08/09/02	10/04/01	000	2.220	2.263	98.095	10,000,000.00	9,809,450.00
A 39030	FEDL HOME LOAN BK CONS D 31385D60		100	08/28/02	05/30/02	000	1.740	1.748	99.565	5,000,000.00	4,978,250.00
A 39030	FEDL HOME LOAN BK CONS D 31385D59		100	09/20/02	11/06/01	000	1.940	1.974	98.286	10,000,000.00	9,828,633.33
A 39031	FEDL HOME LOAN BK CONS D 31385H74		100	09/30/02	11/06/01	000	1.940	1.975	98.232	11,000,000.00	10,805,568.89
A 39021	FEDL HOME LOAN BK CONS D 31385J31		100	10/04/02	11/01/01	000	2.040	2.080	98.090	3,000,000.00	2,942,710.00
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 2.24%(C)											
							1.914	1.937	98.852	64,000,000.00	63,264,995.55
A 39304	FEDL HOME LN MTG CORP DI 313397B91		924	08/15/02	05/30/02	000	1.740	1.746	99.628	14,000,000.00	13,947,896.67
A 38993	FEDL HOME LN MTG CORP DI 313397D65		805	08/28/02	10/03/01	000	2.220	2.266	97.971	20,000,000.00	19,594,233.33
A 38994	FEDL HOME LN MTG CORP DI 313397D81		9901	08/28/02	10/03/01	000	2.220	2.266	97.971	10,000,000.00	9,797,116.67
A 39023	FEDL HOME LN MTG CORP DI 313397H46		100	08/30/02	11/01/01	000	1.990	2.024	98.331	5,000,000.00	4,916,530.56
A 39016	FEDL HOME LN MTG CORP DI 313397H46		100	09/27/02	10/31/01	000	2.000	2.037	98.161	30,000,000.00	29,448,333.33
A 39017	FEDL HOME LN MTG CORP DI 313397H46		100	09/27/02	10/31/01	000	2.030	2.069	98.134	25,000,000.00	24,533,381.94
A 39018	FEDL HOME LN MTG CORP DI 313397H46		100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.46
A 39092	FEDL HOME LN MTG CORP DI 313397P94		100	11/15/02	12/13/01	000	1.970	2.007	98.156	49,500,000.00	48,587,151.25
SUBTOTAL (Investment Type) 44 FMC DISCOUNT NOTES 5.71%(C)											
							2.016	2.053	98.239	163,770,000.00	160,885,863.21
A 38911	BK AMER C.D.	06050EYX1	50	07/01/02	07/02/01	000	3.800	3.800	100.000	10,000,000.00	10,000,000.00
SUBTOTAL (Investment Type) 91 NEGOTIABLE C.D.'S .35%(C)											
							3.800	3.800	100.000	10,000,000.00	10,000,000.00
A 38942	PUBLIC TIME DEPOSIT		9901	08/21/02	08/21/01	000	3.390	3.390	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010 PUBLIC TIME DEPOSIT .00%(C)											
							3.390	3.390	100.000	100,000.00	100,000.00
REPORT TOTALS											
							2.565	2.690	99.063	2,844,775,000.00	2,818,131,500.61
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(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PAGE: 1
RUN: 07/02/02 00:05:35

[illegible]

* ACTIVE TRANSACTIONS *

CITY / COUNTRY OF SAN FRANCISCO
 M. DANIEL DALY 415-554-487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/02 TO 06/30/02

SETTLEMENT DATE BASIS

FUNDS: 000100, 000001, 000887, 000804, 009531

PAGE: 1
 RUN: 07/02/02 00:05:25

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY	SETTLE	TYPE	YIELD	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38374 T NOTE (99.16)		19	06/30/02	06/30/02	AMRT	6.250	126,953.12	-126,953.12	
			07/01/02	06/30/02		6.525		-781,250.00	25,781,250.00
		87	07/01/02	06/30/02	MAT	6.250	-25,000,000.00	-25,000,000.00	
38375 T NOTE (99.16)		19	06/30/02	06/30/02	AMRT	6.250	126,953.12	-126,953.12	
			07/01/02	06/30/02		6.525		-781,250.00	25,781,250.00
		40	07/01/02	06/30/02	MAT	6.250	-25,000,000.00	-25,000,000.00	
38376 T NOTE (99.16)		19	06/30/02	06/30/02	AMRT	6.250	126,953.12	-126,953.12	
			07/01/02	06/30/02		6.525		-781,250.00	25,781,250.00
		89	07/01/02	06/30/02	MAT	6.250	-25,000,000.00	-25,000,000.00	
38842 FEDERAL HOME LOAN BANK		19	06/05/02	06/05/02	AMRT	4.000	6,250.00	-6,250.00	25,781,250.00
		40	07/01/02	06/05/02		4.026		-500,000.00	
38856 T NOTE (99.7)		19	07/01/02	06/05/02	MAT	4.026	-25,000,000.00	-25,000,000.00	
38858 T NOTE (99.7)		19	06/30/02	06/30/02	INTR	4.284		-193,750.00	193,750.00
38861 T NOTE (99.7)		19	06/30/02	06/30/02	INTR	4.284		-193,750.00	193,750.00
38864 T NOTE (99.135)		19	06/30/02	06/30/02	INTR	3.875		-193,750.00	193,750.00
38866 T NOTE (99.135)		19	06/30/02	06/30/02	INTR	3.875		-230,625.00	230,625.00
39040 FEDL HOME LOAN BK CONS		19	06/30/02	06/30/02	INTR	4.187		-387,500.00	387,500.00
39041 FEDL HOME LOAN BK CONS		19	06/17/02	06/17/02	MAT	1.810	-6,000,000.00	-6,000,000.00	
39090 FEDERAL NATL MTG ASSN		19	07/01/02	06/17/02	MAT	1.790	-15,000,000.00	-15,000,000.00	
39101 T NOTE (99.28)		19	07/01/02	06/06/02	MAT	1.806	-50,000,000.00	-49,557,472.22	50,000,000.00
39102 T NOTE (99.28)		19	06/30/02	06/30/02	INTR	3.250		-243,750.00	243,750.00
39105 T NOTE (99.28)		19	06/30/02	06/30/02	INTR	3.330		-243,750.00	243,750.00
39109 UNITED STATES TREAS BI		19	06/30/02	06/30/02	INTR	3.250		-243,750.00	243,750.00
39157 UNITED STATES TREAS BI		19	06/30/02	06/30/02	INTR	3.250		-243,750.00	243,750.00
39233 FEDL HOME LN MTG CORP		19	06/17/02	06/17/02	SALE	1.720	-12,000,000.00	-11,988,520.00	11,989,950.00
		40	06/24/02	06/24/02	SALE	1.790	-4,000,000.00	-3,991,207.25	3,991,207.25
		40	06/24/02	06/24/02	SALE	1.760	-11,000,000.00	-10,958,591.11	-122.22
		40	06/13/02	06/14/02	SALE	1.767		-41,408.89	10,994,744.44

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/02 TO 06/30/02
SETTLEMENT DATE BASIS

PAGE: 2
RUN: 07/02/02 00:05:25

FUNDS: 000100, 000001, 000887, 000804, 009531

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN CUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY	SETTLE	TYP YIELD	ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39250	T BILL	19	40	06/27/02	06/04/02	SALE	1.610	-50,000,000.00	-49,845,708.33
				06/05/02	06/04/02		1.615		154,291.67
39251	T BILL	19	40	06/27/02	06/04/02	SALE	1.610	-50,000,000.00	-49,845,708.33
				06/05/02	06/04/02		1.615		154,291.67
39254	T BILL	19	40	07/05/02	06/21/02	SALE	1.720	-20,000,000.00	-19,956,933.33
				06/21/02	06/21/02		1.725		63,066.67
39273	T BILL	19	40	06/27/02	06/03/02	SALE	1.730	-40,000,000.00	-39,905,000.00
				06/05/02	06/03/02		1.714		95,000.00
39290	FEDL HOME LN MTG CORP	19	40	06/18/02	06/18/02	MAT	1.720	-35,000,000.00	-34,964,883.33
				07/01/02	06/18/02		1.722		
39309	FEDL HOME LOAN BK CONS	19	40	06/17/02	06/06/02	PURC	1.650	40,000,000.00	39,979,833.33
				06/06/02	06/06/02		1.651		-20,166.67
			40	07/01/02	06/17/02	MAT	1.651	-40,000,000.00	-39,979,833.33
				06/17/02	06/17/02		1.651		
39310	FEDERAL NATL MTG ASSN	19	87	09/01/02	06/25/02	PURC	1.730	12,000,000.00	11,955,020.00
				06/25/02	06/25/02		1.737		-44,980.00
39311	FEDERAL NATL MTG ASSN	19	40	06/25/02	06/25/02	PURC	1.730	7,900,000.00	7,862,415.75
				06/25/02	06/25/02		1.738		-37,584.25
39312	UNITED STATES TREAS BI	19	87	11/14/02	06/25/02	PURC	1.710	50,000,000.00	49,662,750.00
				06/25/02	06/25/02		1.722		-337,250.00
39313	FEDERAL NATL MTG ASSN	19	40	06/28/02	06/27/02	PURC	1.730	39,000,000.00	38,998,125.83
				06/27/02	06/27/02		1.730		-1,874.17
			40	07/01/02	06/28/02	MAT	1.730	-39,000,000.00	-38,998,125.83
				07/01/02	06/28/02		1.730		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M.R. DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 06/01/02 TO 06/30/02
 REPORT GRAND TOTALS
 ASSETS

PAGE: 3
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TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (5)	1.707	148,900,000.00		148,458,144.91	-441,855.09				-148,458,144.91
SALE (7)	1.669	-187000000.00		-186355257.77	644,742.23		-457,460.00	-2,306.13	186,809,912.80
INTR (8)	3.863						-1,990,625.00	5,111.10	
MAT (10)	3.200	-285000000.00		-284268509.71			-3,575,240.29		287,112,259.71
ACR (4)	5.900			387,109.36		-387,109.36			

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/02 TO 06/30/02PAGE: 4
RUN: 07/02/02 00:05:27

SETTLEMENT DATE BASIS

FUND: 9901 1997 EDUC FAC(SRUSD) 1999B 5.08%

INVSMT DESCRIPTION/POOL#
NO. MEMOBANK BROK MATURITY TRADE/ TXN COUPON PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOSS
CASH DATE /ENTRY SETTLE TYP YIELD ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) SETTLEMENT

38942 PUBLIC TIME DEPOSIT

19 08/21/02 06/30/02 INTR 3.390

-856.92

06/30/02 07/01/02 06/30/02

3.390

856.92

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
06/01/02 TO 06/30/02
REPORT GRAND TOTALS
ASSETS

PAGE: 5
RUN: 07/02/02 00:05:27

TYPE/ WEIGHTED	PAR	ORIGINAL FACE	BOOK VALUE	PREMIUM/	AMORTIZATION/	(INTEREST)	(GAIN)/	SETTLEMENT
TXN# YIELD	VALUE	VALUE	(DISCOUNT)	(ACCRETION)		LOSS		
INTR 3.390								
(1)								

-856.92

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

August 5, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past month, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 3,722,187	Earned Interest Yield
Total Net Earnings	\$ 7,328,451	Pooled Funds 3.246%
Average Age of Portfolio	206 Days	All Funds 3.098%

Total cost of the securities on hand on July 31, 2002 was \$2,724,482,505 with a market value of \$2,773,785,093 plus fixed assets accrued earnings of \$10,193,342.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of July 31, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of July 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on July 31, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of July 2002.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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CITY / COUNTY OF SAN FRANCISCO
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7/01/02 THROUGH 7/31/02PAGE: 1
RUN: 08/01/02 09:01:44

ALL FUNDS

	-----GOV'T SECURITIES-----	-----TIME DEPOSITS-----	
	ASSETS	LIABILITIES	ASSETS
	-----	-----	-----
		LIABILITIES	-----
			TOTAL
		-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,722,177.91	.00	9.42
TOTAL NET EARNINGS THIS PERIOD:	7,328,261.03	.00	189.44
AVERAGE DAILY PORTFOLIO BALANCE:	2,784,983,778.54	.00	100,000.00
EARNED INCOME YIELD THIS PERIOD:	3.098	.000	2.231
END OF PERIOD PORTFOLIO BALANCE:	2,724,382,504.83	.00	100,000.00
CURRENT AMORTIZED BOOK VALUE:	2,728,510,762.54	.00	100,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.701	.000	2.231
WEIGHTED AVERAGE DAYS TO MATURITY:	206.25	.00	152.00
WEIGHTED AVERAGE DAYS TO CALL:	206.25	.00	152.00
NET PORTFOLIO YIELD, 365-DAY BASIS:			3.098

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 7/31/02

MAJOR SORT KEY IS ICC#

PAGE: 1
RUN: 08/02/02 00:03:48

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	VALUE	VALUE
(Investment Type)	11 TREASURY BILLS	51.53%(C)	1.764	1.778	99.353	1,413,000,000.00
(Investment Type)	12 TREASURY NOTES	29.29%(C)	4.419	4.788	98.750	808,005,000.00
(Investment Type)	41 FNMN DISCOUNT NOTES	5.54%(C)	1.775	1.788	99.342	151,900,000.00
(Investment Type)	42 FARM CREDIT DISCOUNT NOTES	.40%(C)	1.926	1.957	98.457	11,000,000.00
(Investment Type)	43 FEDERAL HOME LOAN DISC NOTES	6.87%(C)	1.780	1.793	99.314	188,340,000.00
(Investment Type)	44 FMC DISCOUNT NOTES	6.38%(C)	1.993	2.028	98.346	176,770,000.00
(Investment Type)	1010 PUBLIC TIME DEPOSIT	.00%(C)	2.200	2.200	100.000	100,000.00
	REPORT TOTALS		2.559	2.678	99.104	2,749,115,000.00
	ASSETS					2,724,482,504.93

INVESTMENTS OUTSTANDING AS OF 07/31/02
MAJOR SORT KEY IS ICCH

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN YTM TR	PAR/ BOOK	SHARES	MARKET PRICE	VALUE	CURR ACCT	INT	UNREALIZED PRICE SOURCE	GAIN UNREALIZED LOSS
A 39121	UNITED STATES TREAS BILLS 01/31/02 08/01/02	912795K04	19	858	1.7850	30,000,000.00	30,000,000.00	270,725.00	0.00				
A 39208	T B Ill 03/25/02 08/01/02	912795K04	19	100	1.8850	40,000,000.00	40,000,000.00	270,183.33	.00				
A 39257	T B Ill 05/01/02 08/01/02	912795K04	19	100	1.8978	39,729,816.67	100,000,000.00	219,777.78	.00				
A 39274	T B Ill 05/08/02 08/01/02	912795K04	19	806	1.7200	2,500,000.00	2,500,000.00	10,152.78	.00				
A 39143	UNITED STATES TREAS BILLS 02/11/02 08/08/02	912795K02	19	100	1.7950	50,000,000.00	49,984,375.00	426,312.50	1,826.39				
A 39144	UNITED STATES TREAS BILLS 02/11/02 08/08/02	912795K02	19	9531	1.7950	32,000,000.00	31,990,000.00	272,840.00	1,168.89				
A 39149	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	524	1.7900	2,000,000.00	1,999,375.00	16,905.56	71.11				
A 39150	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	879	1.7900	2,000,000.00	1,999,375.00	16,905.56	71.11				
A 39151	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	803	1.7900	1,982,398.33	99,9687500000	8,452.77	35.56				
A 39152	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	805	1.7900	1,000,000.00	99,9687500000	8,452.77	35.56				
A 39153	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	859	1.7900	991,199.17	99,9687500000	8,452.77	35.56				
A 39154	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	905	1.7900	1,000,000.00	99,9687500000	8,452.77	35.56				
A 39155	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	930	1.7800	1,000,000.00	99,9687500000	8,452.77	35.56				
A 39156	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	906	1.7900	1,000,000.00	99,9687500000	8,452.77	35.56				
A 39158	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	900	1.8059	8,991,199.17	99,9687500000	67,622.24	284.44				
A 39159	UNITED STATES TREAS BILLS 02/12/02 08/08/02	912795K02	19	100	1.7950	25,000,000.00	24,992,187.50	208,315.97	815.97				
A 39256	T B Ill 05/01/02 08/08/02	912795K02	19	100	1.7200	50,000,000.00	49,984,375.00	219,777.78	1,097.22				
A 39275	T B Ill 05/08/02 08/08/02	912795K02	19	27	1.7300	2,500,000.00	2,499,218.75	10,211.81	59.72				
A 39160	T B Ill 02/20/02 08/15/02	912795K00	19	100	1.7900	50,000,000.00	49,968,750.00	402,750.00	3,555.56				
A 39225	T B Ill 04/05/02 08/15/02	912795K00	19	100	1.8058	49,562,444.44	99,9375000000	293,361.11	3,555.56				
A 39226	T B Ill 04/05/02 08/15/02	912795K00	19	100	1.8018	49,671,833.33	99,9375000000	187,751.11	2,275.56				
A 39272	T B Ill 05/08/02 08/15/02	912795K00	19	100	1.8018	31,789,973.33	99,9375000000	203,645.83	2,291.67				
A 39279	T B Ill 05/14/02 08/15/02	912795K00	19	100	1.7300	49,762,812.50	99,9375000000	192,013.89	2,777.78				
A 39280	T B Ill 05/14/02 08/15/02	912795K00	19	100	1.7500	50,000,000.00	49,968,750.00	192,013.89	2,777.78				

(REMARK)

INVESTMENTS OUTSTANDING AS OF 07/31/02

MAJOR SORT KEY IS IC#

RUN: 08/02/02 00:04:03

INVEST DESCRIPTION		PURCHASE MATURITY DATE		CUSIP		BANK		FUND		CEN RATE		PAR/SHARES		MARKET VALUE		CURR ACGR INT		UNREALIZED GAIN	
NUMBER						BOOK		SAVE		YTM	TR	BOOK		MARKET PRICE		PRICE SOURCE		UNREALIZED LOSS	
A 39161	T BILL	02/21/02	08/22/02	912795XK8	19	100	1.8100	50,000.00	0.00	49,542.47	22	99,9062500000	49,953.125.00	404,736.11		SUNGARD		5,916.67	
A 39162	T BILL	02/26/02	08/22/02	912795XK8	19	100	1.8267	50,000.00	0.00	49,542.47	22	99,9062500000	49,953.125.00	396,500.00		SUNGARD		6,500.00	
A 39171	T BILL	02/26/02	08/22/02	912795XK8	19	100	1.8300	50,000.00	0.00	49,550.125	00	99,9062500000	49,953.125.00	387,138.89		SUNGARD		5,916.67	
A 39244	T BILL	04/15/02	08/22/02	912795XK8	19	100	1.8261	50,000.00	0.00	49,560.069	44	99,9062500000	49,953.125.00	261,750.00		SUNGARD		4,020.83	
A 39266	T BILL	05/06/02	08/22/02	912795XK8	19	100	1.7560	50,000.00	0.00	49,687.354	17	99,9062500000	49,953.125.00	62,712.50		SUNGARD		1,075.00	
A 39267	T BILL	05/06/02	08/22/02	912795XK8	19	859	1.7390	25,000.00	0.00	14,922.150	00	99,9062500000	14,985.937.50	104,520.83		SUNGARD		1,791.67	
A 39268	T BILL	05/06/02	08/22/02	912795XK8	19	9997	1.7390	4,000.00	0.00	3,996.250	00	99,9062500000	3,996.250.00	16,723.33		SUNGARD		286.67	
A 39270	T BILL	05/06/02	08/22/02	912795XK8	19	100	1.7390	25,000.00	0.00	24,976.562	50	99,9062500000	24,976.562.50	103,916.67		SUNGARD		1,937.50	
A 39295	T BILL	05/07/02	08/22/02	912795XK8	19	100	1.7400	50,000.00	0.00	49,953.125	00	99,9062500000	49,953.125.00	149,625.00		SUNGARD		3,000.00	
A 39296	T BILL	05/30/02	08/22/02	912795XK8	19	100	1.7169	50,000.00	0.00	49,800.500	00	99,9062500000	49,953.125.00	149,625.00		SUNGARD		3,000.00	
A 39297	T BILL	05/30/02	08/22/02	912795XK8	19	100	1.7169	50,000.00	0.00	49,800.500	00	99,9062500000	49,953.125.00	149,625.00		SUNGARD		3,000.00	
A 39298	T BILL	05/30/02	08/22/02	912795XK8	19	100	1.7169	50,000.00	0.00	49,800.500	00	99,9062500000	49,953.125.00	149,625.00		SUNGARD		3,000.00	
A 39271	T BILL	05/07/02	08/29/02	912795XK6	19	100	1.7400	25,000.00	0.00	24,968.750	00	99,9062500000	24,968.750.00	103,916.67		SUNGARD		2,583.33	
A 39285	T BILL	05/16/02	08/29/02	912795XK6	19	100	1.7200	34,824.416	67	34,956.250	00	99,8750000000	34,956.250.00	128,761.11		SUNGARD		3,072.22	
A 39307	T BILL	05/31/02	08/29/02	912795XK6	19	100	1.7100	33,000.00	0.00	32,958.750	00	99,8750000000	32,958.750.00	97,185.00		SUNGARD		2,640.00	
A 39308	T BILL	05/31/02	08/29/02	912795XK6	19	100	1.7173	33,000.00	0.00	44,807.625	00	99,8750000000	44,807.625.00	132,525.00		SUNGARD		3,600.00	
A 39179	T BILL	03/07/02	09/05/02	912795XK3	19	804	1.8700	2,000.00	0.00	1,981.092	21	99,8437500000	1,981.092.00	511.11		SUNGARD		1,277.78	
A 39180	T BILL	03/07/02	09/05/02	912795XK3	19	877	1.8700	5,000.00	0.00	4,992.187	50	99,8437500000	4,992.187.50	38,179.16		SUNGARD		1,277.78	
A 39181	T BILL	03/07/02	09/05/02	912795XK3	19	906	1.8878	5,000.00	0.00	4,992.187	50	99,8437500000	4,992.187.50	38,179.16		SUNGARD		1,277.78	
A 39182	T BILL	03/07/02	09/05/02	912795XK3	19	925	1.8700	8,000.00	0.00	7,987.500	00	99,8437500000	7,987.500.00	61,086.67		SUNGARD		2,044.44	
A 39183	T BILL	03/07/02	09/05/02	912795XK3	19	1	1.8678	7,924.368	00	7,987.500	00	99,8437500000	7,987.500.00	61,086.66		SUNGARD		2,044.44	
A 39184	T BILL	03/07/02	09/05/02	912795XK3	19	912	1.8700	3,000.00	0.00	2,995.312	50	99,8437500000	2,995.312.50	22,907.50		SUNGARD		766.67	
A 39185	T BILL	03/07/02	09/05/02	912795XK3	19	908	1.8700	3,000.00	0.00	2,995.312	50	99,8437500000	2,995.312.50	22,907.50		SUNGARD		766.67	
A 39186	T BILL	03/07/02	09/05/02	912795XK3	19	901	1.8700	3,000.00	0.00	2,995.312	50	99,8437500000	2,995.312.50	22,907.50		SUNGARD		766.67	
A 39187	T BILL	03/07/02	09/05/02	912795XK3	19	900	1.8878	2,971.638	33	2,971.638	33	99,8437500000	2,971.638.33	2,971.638.33		SUNGARD		0.00	

(RPTMKT)

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 3
RUN: 08/02/02 00:04:03

INVESTMENTS OUTSTANDING AS OF 07/31/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CEN	RATE	PAR/SHARES	MARKET VALUE	CURR ACQR INT	UNREALIZED GAIN
					BOOK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 39187	T BILL	07/07/02 09/05/02	912795KX2	19	858	1,8700		7,000,000.00	6,989,062.50	53,450.83	1,788.89
A 39210	T BILL	07/28/02 09/26/02	912795K3	19	100	1,8878		50,000,000.00	49,875,000.00	355,250.00	32,888.89
A 39283	T BILL	05/16/02 10/03/02	912795LD1	19	100	1,7550		49,486,861.11	99,750,000,000.00		
A 39312	UNITED STATES TREAS TREAS	06/25/02 11/14/02	912795K5	19	100	1,7671		50,000,000.00	29,915,625.00	112,612.50	7,762.50
A 39334	UNITED STATES TREAS BILLS	07/12/02 01/09/03	912795LT6	19	100	1,7216		50,000,000.00	99,500,000,000.00		
				40	000	1,7096		49,573,895.83	49,625,000.00	47,083.33	-625.00
									99,250,000,000.00		-4,020.84
SUBTOTAL (Investment Type)	11 TREASURY BILLS	50.88%(M)							14112529668.75	7,269,666.36	130,099.36
									1430853828.03		-825.00
A 36594	T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	5005	5,5000		200,000.00	205,062.50	3,696.72	6,052.50
A 36595	T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	100	5,5000		8,650,000.00	102,551250000.00	159,883.20	262,220.63
A 36596	T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3052	5,6160		8,600,732.50	102,551250000.00	2,772.54	4,539.38
A 36597	T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3051	5,6148		1,000,000.00	102,551250000.00	18,483.61	29,812.50
A 38855	T NOTE (99.7)	07/02/01 06/30/03	912827620	19	1	3,8750		10,000,000.00	102,531250000.00	33,695.65	277,343.75
A 38858	T NOTE (99.7)	07/02/01 06/30/03	912827620	19	1	3,8750		10,000,000.00	102,000,000,000.00	33,695.65	278,125.00
A 38861	T NOTE (99.7)	07/02/01 06/30/03	912827620	19	100	4,2877		9,921,875.00	102,000,000,000.00	33,695.65	278,125.00
A 38864	T NOTE (99.135)	07/02/01 06/30/03	912827620	19	100	4,2877		15,000,000.00	102,000,000,000.00	50,543.48	387,890.62
A 38866	T NOTE (99.135)	07/02/01 06/30/03	912827620	19	100	4,1866		20,000,000.00	102,000,000,000.00	67,391.30	515,625.00
A 39442	T NOTE (88.20)	09/27/94 08/15/03	9128274U3	19	100	4,2500		15,000,000.00	103,125000000.00	180,163.04	682,812.50
A 38792	T NOTE (99.23)	04/11/01 11/15/03	9128274U3	19	100	4,3676		19,942,187.50	103,1552,500.00	450,407.61	1,824,218.75
A 38823	T NOTE (99.15)	05/15/01 11/15/03	9128274U3	19	100	4,2500		25,000,000.00	103,125000000.00	225,203.80	916,015.62
A 38824	T NOTE (99.15)	05/15/01 11/15/03	9128274U3	19	100	4,4803		20,000,000.00	103,125000000.00	180,163.04	732,812.50
A 38829	T NOTE (99.13)	05/16/01 11/15/03	9128274U3	19	100	4,2500		15,000,000.00	103,125000000.00	135,122.28	558,984.37
				87	000	4,5089		14,909,765.63	103,125000000.00		

INVEST DESCRIPTION		CUSIP	BANK BROK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCT	INT UNREALIZED GAIN
NUMBER	PURCHASE MATURITY DATE								
				SAFE	YTM %	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 38833	T NOTE (99.1,13)	9128274U3	19	100	4.2500	15,000,000.00	15,468,750.00	135,122.28	557,812.50
A 38831	05/23/01 11/15/03		89	100	4.5055	14,910,937.50	103,125000000		
A 38831	T NOTE (99.1,12)	9128274U3	19	100	4.2500	15,000,000.00	15,468,750.00	135,122.28	564,843.75
A 38832	05/23/01 11/15/03		87	100	4.5258	14,903,906.25	103,125000000		
A 38841	T NOTE (99.1,10)	9128274U3	19	100	4.2500	20,000,000.00	20,655,000.00	180,163.04	765,625.00
A 38841	05/25/01 11/15/03		45	100	4.5533	19,859,375.00	103,125000000		
A 38841	T NOTE (99.20)	9128274U3	19	100	4.2500	15,000,000.00	15,468,750.00	135,122.28	529,687.50
A 38843	06/04/01 11/15/03		87	100	4.4261	14,939,062.50	103,125000000		
A 38843	T NOTE (99.20)	9128274U3	19	100	4.2500	25,000,000.00	25,781,250.00	225,203.80	875,976.56
A 39101	06/04/01 11/15/03		87	100	4.6142	14,905,273.44	103,125000000		
A 39101	T NOTE (99.28)	9128277H9	19	100	3.8500	15,000,000.00	15,285,937.50	42,391.30	309,037.50
A 39102	12/31/01 12/31/03		40	100	3.3302	14,976,900.00	101,906250000		
A 39102	T NOTE (99.28)	9128277H9	19	100	3.2500	15,000,000.00	15,285,937.50	42,391.30	309,037.50
A 39105	12/31/01 12/31/03		45	100	3.3302	14,976,900.00	101,906250000		
A 39105	T NOTE (99.28)	9128277H9	19	100	3.2500	15,000,000.00	15,285,937.50	42,391.30	309,037.50
A 37378	12/31/01 12/31/03		89	100	3.3302	14,976,900.00	101,906250000		
A 37378	T NOTE (99.22)	9128275A6	19	100	4.7500	15,000,000.00	15,637,500.00	328,694.75	686,718.75
A 37379	02/16/99 02/15/04		74	100	4.8246	14,950,781.25	104,250000000		
A 37379	T NOTE (99.12)	9128275A6	19	100	4.7500	15,000,000.00	15,637,500.00	328,694.75	731,250.00
A 38473	02/16/99 02/15/04		74	100	4.8925	14,906,250.00	104,250000000		
A 38473	T NOTE (95.27)	9128275A6	19	100	4.7500	15,000,000.00	15,637,500.00	328,694.75	1,263,281.25
A 38474	08/15/00 02/15/04		40	100	6.0915	14,374,218.75	104,250000000		
A 38474	T NOTE (95.27)	9128275A6	19	100	4.7500	15,000,000.00	15,637,500.00	328,694.75	1,263,281.25
A 38476	08/15/00 02/15/04		45	100	6.0915	14,374,218.75	104,250000000		
A 38476	T NOTE (95.27)	9128275A6	19	100	4.7500	15,000,000.00	15,637,500.00	328,694.75	1,263,281.25
A 38477	08/15/00 02/15/04		89	100	6.0915	14,374,218.75	104,250000000		
A 38477	T NOTE (95.18)	9128275A6	19	100	4.7500	15,000,000.00	15,637,500.00	328,694.75	1,305,468.75
A 38708	02/16/01 02/15/04		40	100	6.1845	14,332,031.25	104,250000000		
A 38708	T NOTE (99.11)	9128275A6	19	100	4.7500	39,000,000.00	31,275,000.00	657,369.50	1,476,562.50
A 38718	02/16/01 02/15/04		40	100	4.9941	29,798,437.50	104,250000000		
A 38718	T NOTE (99.26)	9128275A6	19	100	4.7500	18,000,000.00	18,765,000.00	394,433.70	801,562.50
A 38764	02/23/01 02/15/04		19	100	4.8236	17,963,437.50	104,250000000		
A 38764	T NOTE (100.21)	9128275A6	19	100	4.7500	10,000,000.00	10,425,000.00	219,129.83	362,500.00
A 38797	01/29/01 02/15/04		87	100	4.5147	10,062,500.00	104,250000000		
A 38803	04/16/01 02/15/04		89	100	4.7500	10,000,000.00	10,425,000.00	219,129.83	356,250.00
A 38803	T NOTE (100.12)	9128275A6	19	100	4.4868	10,068,750.00	104,250000000		
A 38805	04/17/01 02/15/04		40	100	4.7500	25,000,000.00	25,062,500.00	547,824.59	972,656.25
A 38805	T NOTE (100.14)	9128275A6	19	100	4.6109	25,089,843.75	104,250000000		
A 38806	05/01/01 02/15/04		89	100	4.5758	25,000,000.00	26,062,500.00	547,824.59	951,171.87
A 38806	T NOTE (100.14)	9128275A6	19	100	4.7500	25,111,328.13	104,250000000		
A 38807	05/01/01 02/15/04		45	100	4.5848	25,000,000.00	26,062,500.00	547,824.59	957,031.25
A 38807	T NOTE (100.14)	9128275A6	19	100	4.7500	25,105,468.75	104,250000000		
A 37949	03/01/01 12/15/04		40	100	4.5818	25,107,421.88	104,250000000		
A 37949	T NOTE (99.17)	9128275F5	19	100	5.2500	20,000,000.00	21,112,500.00	222,554.35	1,606,250.00
A 38273	11/15/99 05/15/04		45	100	5.8824	19,506,250.00	105,562500000		
A 38273	T NOTE (99.22)	9128275F5	19	100	5.2500	10,000,000.00	10,556,250.00	111,277.17	1,089,062.50
A 38273	05/10/00 05/15/04		45	000	6.7885	9,467,187.50	105,562500000		

INVESTMENTS OUTSTANDING AS OF 07/31/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND NAME	CEN YTM TR	PAR/SHARES	BOOK	MARKET VALUE	MARKET PRICE	CURR ACRR	INT SOURCE	UNREALIZED GAIN
A 38274	T NOTE (99.22)	05/10/00	05/05/15/04	9128275P5	19	100	5.2500	10,000,000.00	11,556,250.00	111,277.17	1,090,623.00			
A 38275	T NOTE (99.22)	05/10/00	05/05/15/04	9128275P5	19	100	5.2500	10,000,000.00	105,562,500.00	111,277.17	1,089,062.50			
A 38276	T NOTE (99.22)	05/10/00	05/05/15/04	9128275P5	19	100	5.2500	20,000,000.00	105,562,500.00	222,554.35	2,178,125.00			
A 38810	T NOTE (101.30)	05/02/01	05/05/15/04	9128275P5	19	100	5.2500	50,000,000.00	105,562,500.00	556,385.87	1,820,312.50			
A 39282	T NOTE (95.24)	05/05/02	11/15/06	9128277P3	19	100	3.5000	50,000,000.00	50,323.91	370,923.91	2,460,937.50			
A 39328	T NOTE (95.24)	05/15/02	11/15/06	9128277P3	19	100	3.5000	25,000,000.00	100,652,500.00	185,461.96	1,230,466.75			

SUBTOTAL (Investment Type) 12 TREASURY NOTES 30.14%(M)

4,4133	808,097,000.00	803,892,084.39	10,193,341.73	37,987,742.17
4.7876	797,904,322.22	103,4513500000		

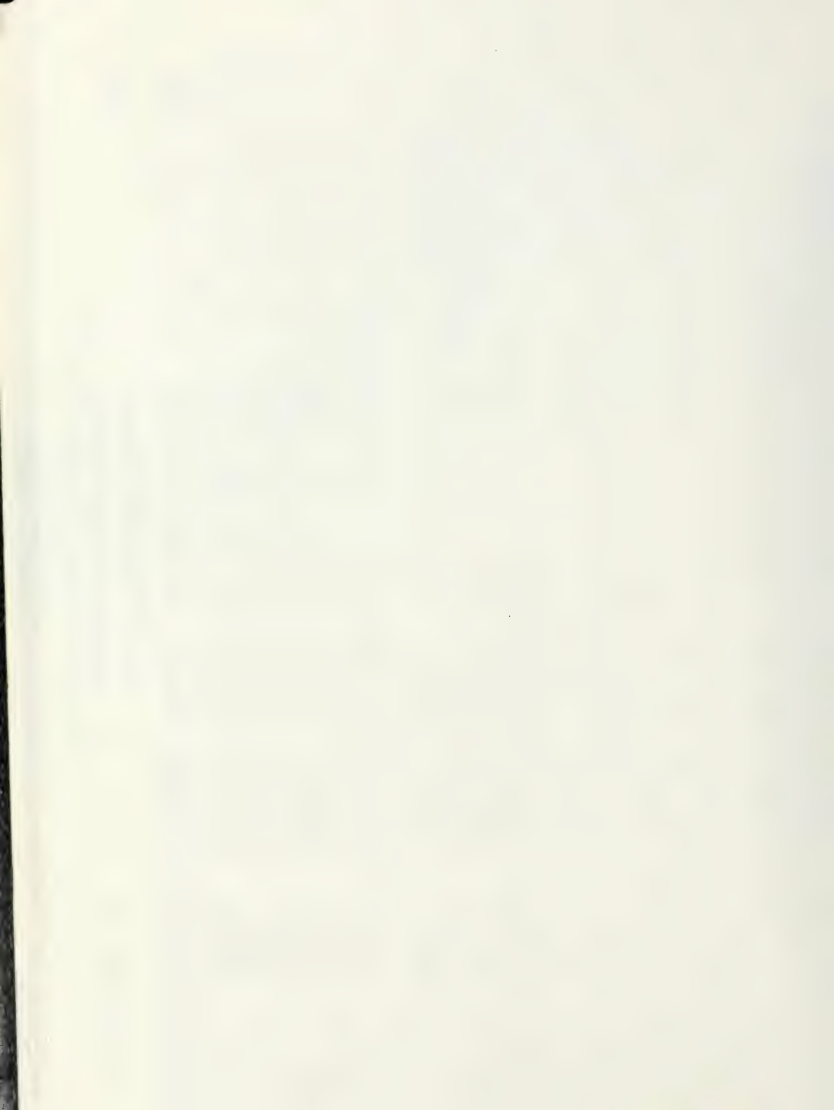
A 39289	FEDERAL NATL MTG ASSN DISC N	05/28/02	08/14/02	313589B85	19	100	1.7300	33,000,000.00	32,979,145.83	103,079.17				
A 39299	FEDERAL NATL MTG ASSN DISC N	05/30/02	08/19/02	313589C50	19	904	1.7400	5,000,000.00	4,995,625.00	15,225.00	-238.34			
A 39300	FEDERAL NATL MTG ASSN DISC N	05/30/02	08/21/02	313589C76	19	100	1.7400	20,000,000.00	19,980,555.56	60,900.00	-25.00			
A 39301	FEDERAL NATL MTG ASSN DISC N	05/30/02	08/27/02	313589D59	19	859	1.7400	12,000,000.00	99,902,777,777.78	36,540.00	-111.11			
A 39310	FEDERAL NATL MTG ASSN DISC N	06/25/02	09/11/02	313589F40	19	100	1.7300	12,000,000.00	99,873,611,111.11	21,336.67	-86.67			
A 39329	FEDERAL NATL MTG ASSN DISC N	07/10/02	09/11/02	313589F40	19	100	1.7300	23,000,000.00	99,800,694,444.44	24,175.56	-273.34			
A 39311	FEDERAL NATL MTG ASSN DISC N	06/25/02	10/02/02	313589H97	19	100	1.7300	7,862,415.75	7,876,054.22	14,064.64	-785.84			
A 39331	FEDERAL NATL MTG ASSN DISC N	07/10/02	10/02/02	313589H97	19	858	1.7300	4,979,816.67	99,696,888,888.89	5,286.11	-408.17			
A 39339	FEDERAL NATL MTG ASSN DISC N	07/18/02	10/09/02	313589J87	19	907	1.7250	3,000,000.00	2,989,880.00	2,012.50	-258.34			
A 39091	FEDERAL NATL MTG ASSN DISC N	12/13/01	11/29/02	313589R39	19	100	2.0000	25,000,000.00	24,851,666.67	320,833.33	-201.25			
A 39340	FEDERAL NATL MTG ASSN DISC N	07/18/02	01/15/03	313589A08	19	9966	1.7500	5,947,208.33	99,155,722,222.22	4,083.33	18,333.34			

SUBTOTAL (Investment Type) 41 FNMMA DISCOUNT NO 5.46%(M)

1.7755	151,900,000.00	151,522,191.43	607,518.31	18,333.34
1.7878	130,900,676.17	99,75127800000		-4,336.39

A 39028	FEDU FARM CRED BK CONS DISC	11/06/01	08/14/02	313313B80	19	100	1.9100	2,000,000.00	1,998,786.67	28,437.78	166.11			
A 39076	FEDU FARM CRED BK CONS DISC	12/04/01	09/20/02	313313G51	19	100	1.9300	9,000,000.00	8,979,000.00	115,800.00	3,125.00			
					40	000	1.9605	8,860,075.00	99,7666666667	SUNGARD				

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAV/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCK PRICE SOURCE	INT UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC .40%(M)									
A 38996	FEDL HOME LOAN BK CONS DISC 10/04/01 08/09/02	313385B39	19	100	2.2200	10,000,000.00	9,996,266.67	185,616.67 SUNGRD	1,200.00
A 39303	FEDL HOME LOAN BK CONS DISC 05/30/02 08/28/02	313385D0	19	100	2.2631	9,809,450.00	99,9626666667	15,225.00 SUNGRD	225.00
A 39335	FEDL HOME LOAN BK CONS DISC 07/12/02 09/04/02	313385E01	45	000	1.7476	4,978,250.00	99,8740000000	2,210.00 SUNGRD	44.20
A 39336	FEDL HOME LOAN BK CONS DISC 07/12/02 09/11/02	313385F43	45	000	1.7043	2,334,033.00	99,8433333333	1,911.11 SUNGRD	91.11
A 39337	FEDL HOME LOAN BK CONS DISC 07/12/02 09/13/02	313385F68	19	931	1.7200	2,000,000.00	99,8086666667	7,644.44 SUNGRD	382.23
A 39333	FEDL HOME LOAN BK CONS DISC 07/05/02 09/18/02	313385G34	19	858	1.7200	5,000,000.00	4,988,800.00	6,450.00 SUNGRD	266.67
A 39324	FEDL HOME LOAN BK CONS DISC 07/05/02 09/18/02	313385G34	40	000	1.7262	50,000,000.00	49,982,083.33	64,500.00 SUNGRD	2,666.67
A 39030	FEDL HOME LOAN BK CONS DISC 11/06/01 09/20/02	313385G59	19	100	1.9400	10,000,000.00	99,7760000000	144,422.23 SUNGRD	3,611.11
A 39031	FEDL HOME LOAN BK CONS DISC 11/06/01 09/30/02	313385H4	19	100	1.9400	11,000,000.00	10,969,200.00	158,864.44 SUNGRD	4,766.67
A 39330	FEDL HOME LOAN BK CONS DISC 07/10/02 10/02/02	313385H0	19	100	1.7200	29,000,000.00	28,916,093.33	30,482.22 SUNGRD	1,997.78
A 39021	FEDL HOME LOAN BK CONS DISC 11/01/01 10/04/02	313385J1	19	100	2.0400	3,000,000.00	2,991,040.00	46,410.00 SUNGRD	1,920.00
A 39332	F.H.L.B 07/10/02 10/09/02	313385J80	19	100	2.0797	28,000,000.00	27,909,840.00	29,602.22 SUNGRD	2,683.34
A 39338	F.H.L.B 07/12/02 10/09/02	313385J80	19	9615	1.7376	27,877,554.44	99,6780000000	4,777.78 SUNGRD	383.33
A 39341	FEDL HOME LOAN BK CONS DISC 07/18/02 01/03/03	313384AC3	19	3	1.7500	20,000,000.00	19,854,472.22	13,611.11 SUNGRD	5,166.67
SUBTOTAL (Investment Type) 43 FEDERAL HOME LOA 6.77%(M)									
A 39322	FEDL HOME LN MFG CORP DISC N 07/05/02 08/13/02	313397B75	19	100	1.7200	5,000,000.00	4,997,200.00	6,450.00 SUNGRD	66.67
A 39304	FEDL HOME LN MFG CORP DISC N 05/30/02 08/15/02	313397B91	19	924	1.7400	14,000,000.00	13,990,853.33	42,630.00 SUNGRD	326.66
A 38993	FEDL HOME LN MFG CORP DISC N 10/03/01 08/28/02	313397D65	19	805	2.2200	20,000,000.00	19,974,800.00	372,666.67 SUNGRD	8,100.00
A 38994	FEDL HOME LN MFG CORP DISC N 10/03/01 08/28/02	313397D65	19	9901	2.2600	19,594,233.33	99,8740000000	186,333.33 SUNGRD	4,050.00
A 39023	FEDL HOME LN MFG CORP DISC N 11/01/01 08/30/02	313397D81	19	100	2.0238	4,916,530.56	99,8646666667	75,554.16 SUNGRD	1,248.61



INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 31311	UNITED STATES TREAS BILL	912795XK4	858	08/01/02	03/31/02	000	1.785	1.801	99.098	40,000,000.00	29,759,275.60
A 31208	T Bill	912795XU4	100	08/01/02	01/25/02	000	1.885	1.898	99.325	50,000,000.00	39,729,816.67
A 31257	T Bill	912795XU4	100	08/01/02	05/01/02	000	1.720	1.728	99.560	50,000,000.00	49,780,222.22
A 31274	T BILL	912795XU4	806	08/01/02	05/08/02	000	1.720	1.727	99.594	2,500,000.00	2,489,847.22
A 31143	UNITED STATES TREAS BILL	912795XV2	100	08/08/02	02/11/02	000	1.795	1.811	99.112	30,000,000.00	31,556,236.11
A 31144	UNITED STATES TREAS BILL	912795XV2	9531	08/08/02	02/11/02	000	1.795	1.811	99.112	52,000,000.00	49,775,991.11
A 31150	UNITED STATES TREAS BILL	912795XV2	824	08/08/02	02/12/02	000	1.790	1.806	99.120	2,000,000.00	1,982,398.33
A 31151	UNITED STATES TREAS BILL	912795XV2	803	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 31152	UNITED STATES TREAS BILL	912795XV2	805	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 31153	UNITED STATES TREAS BILL	912795XV2	859	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 31154	UNITED STATES TREAS BILL	912795XV2	905	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 31155	UNITED STATES TREAS BILL	912795XV2	930	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 31156	UNITED STATES TREAS BILL	912795XV2	906	08/08/02	02/12/02	000	1.790	1.806	99.120	1,000,000.00	991,199.17
A 31158	UNITED STATES TREAS BILL	912795XV2	900	08/08/02	02/12/02	000	1.795	1.791	99.132	25,000,000.00	24,783,055.56
A 31159	UNITED STATES TREAS BILL	912795XV2	100	08/08/02	02/13/02	000	1.720	1.728	99.527	50,000,000.00	49,763,500.00
A 31256	T BILL	912795XV2	100	08/08/02	05/01/02	000	1.730	1.738	99.558	2,500,000.00	2,488,947.22
A 31275	T BILL	912795XV2	27	08/08/02	05/08/02	000	1.790	1.806	99.125	50,000,000.00	49,562,444.44
A 31160	T BILL	912795XW0	100	08/15/02	02/20/02	000	1.790	1.802	99.344	50,000,000.00	49,671,833.33
A 31226	T BILL	912795XW0	100	08/15/02	04/05/02	000	1.790	1.798	99.526	50,000,000.00	31,789,973.33
A 31272	T BILL	912795XW0	100	08/15/02	05/08/02	000	1.725	1.733	99.548	50,000,000.00	49,782,812.50
A 31279	T BILL	912795XW0	100	08/15/02	05/14/02	000	1.750	1.758	99.548	50,000,000.00	49,773,958.33
A 31280	T BILL	912795XW0	100	08/15/02	05/14/02	000	1.810	1.827	99.085	50,000,000.00	49,542,472.22
A 31161	T BILL	912795XW0	100	08/22/02	02/26/02	000	1.830	1.847	99.100	50,000,000.00	49,550,125.00
A 31171	T BILL	912795XW0	100	08/22/02	02/28/02	000	1.730	1.826	99.120	50,000,000.00	49,560,069.44
A 31244	T BILL	912795XW0	100	08/22/02	04/15/02	000	1.745	1.756	99.375	50,000,000.00	49,687,354.17
A 31266	T BILL	912795XW0	858	08/22/02	05/06/02	000	1.730	1.739	99.481	15,000,000.00	14,922,150.00
A 31267	T BILL	912795XW0	859	08/22/02	05/06/02	000	1.730	1.739	99.481	15,000,000.00	14,870,250.00
A 31268	T BILL	912795XW0	9907	08/22/02	05/07/02	000	1.730	1.739	99.481	25,000,000.00	24,870,708.33
A 31295	T BILL	912795XW0	100	08/22/02	05/30/02	000	1.740	1.749	99.483	50,000,000.00	49,800,500.00
A 31296	T BILL	912795XW0	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 31297	T BILL	912795XW0	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 31298	T BILL	912795XW0	100	08/22/02	05/30/02	000	1.710	1.717	99.601	50,000,000.00	49,800,500.00
A 31271	T BILL	912795XW0	100	08/22/02	05/07/02	000	1.740	1.750	99.498	25,000,000.00	24,862,250.00
A 31272	T BILL	912795XW0	100	08/22/02	05/16/02	000	1.720	1.729	99.498	35,000,000.00	34,824,416.67
A 31307	T BILL	912795XW0	100	08/29/02	05/31/02	000	1.710	1.717	99.573	33,000,000.00	32,888,925.00
A 31308	T BILL	912795XW0	100	08/29/02	05/31/02	000	1.710	1.717	99.573	45,000,000.00	44,807,625.00
A 31319	T BILL	912795XW0	804	09/05/02	03/07/02	000	1.870	1.888	99.055	2,000,000.00	1,981,092.21
A 31310	T BILL	912795XW0	877	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56
A 31311	T BILL	912795XW0	905	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56
A 31312	T BILL	912795XW0	925	09/05/02	03/07/02	000	1.870	1.888	99.055	5,000,000.00	4,952,730.56
A 31313	T BILL	912795XW0	1	09/05/02	03/07/02	000	1.870	1.888	99.055	8,000,000.00	7,954,366.89
A 31314	T BILL	912795XW0	912	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.33
A 31315	T BILL	912795XW0	908	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,638.33

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PRP	CUPN RATE	TRNGD YIELD	BOOK PRICE	PAR SHARES	BOOK VALUE
A 39186	T BILL	9127955K23	901	09/05/02	03/07/02	000	1.870	1.888	99.055	3,000,000.00	2,971,618.33
A 39187	T BILL	9127955K23	858	09/05/02	03/07/02	000	1.870	1.888	99.055	7,000,000.00	6,933,862.78
A 39210	T BILL	9127955L03	100	09/26/02	03/28/02	000	2.930	2.051	98.974	50,000,000.00	49,486,861.11
A 39283	T BILL	9127955L01	100	10/03/02	05/16/02	000	1.755	1.767	99.318	50,000,000.00	49,779,525.00
A 39312	UNITED STATES TREAS BILL	9127955K05	100	11/14/02	06/25/02	000	1.710	1.722	99.146	50,000,000.00	49,662,750.00
A 39334	UNITED STATES TREAS BILL	9127955L06	100	01/09/03	07/12/02	000	1.695	1.710	99.148	50,000,000.00	49,573,895.83
SUBTOTAL (Investment Type) 11 TREASURY BILLS											
							51.53K (C)	1.764	1.778	1,413,000,000.00	1,403,853,828.03

A 36594	T NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00
A 36595	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.616	99.500	8,650,000.00	8,666,732.50
A 36596	T NOTE (99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505	150,000.00	149,257.50
A 36597	T NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	1,000,000.00	995,500.00
A 38856	T NOTE (99.7)	9128275Z0	1	06/30/03	07/02/01	000	3.875	4.284	99.227	10,000,000.00	9,922,856.25
A 38857	T NOTE (99.7)	9128275Z0	1	06/30/03	07/02/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38861	T NOTE (99.135)	9128275Z0	100	06/30/03	07/09/01	000	3.875	4.288	99.219	10,000,000.00	9,921,875.00
A 38864	T NOTE (99.135)	9128275Z0	100	06/30/03	07/09/01	000	3.875	4.187	99.414	20,000,000.00	14,912,109.38
A 38866	T NOTE (99.135)	9128275Z0	2535	08/15/03	09/27/94	000	3.875	4.182	99.422	20,000,000.00	19,864,375.00
A 38942	T NOTE (88.26)	9128274U3	100	11/15/03	05/23/01	000	5.750	5.820	98.625	5,000.00	4,431.25
A 38616	T NOTE (99.26)	9128274U3	100	11/15/03	04/11/01	000	4.250	5.816	95.789	15,000,000.00	14,368,359.38
A 38792	T NOTE (99.26)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.368	99.711	50,000,000.00	49,942,187.50
A 38822	T NOTE (99.13)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.474	99.477	20,000,000.00	19,788,281.25
A 38823	T NOTE (99.13)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.480	99.461	25,000,000.00	24,865,234.38
A 38824	T NOTE (99.13)	9128274U3	100	11/15/03	05/16/01	000	4.250	4.481	99.461	20,000,000.00	19,862,187.50
A 38829	T NOTE (99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.509	99.398	15,000,000.00	14,909,765.63
A 38831	T NOTE (99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.505	99.406	15,000,000.00	14,910,975.63
A 38832	T NOTE (99.13)	9128274U3	100	11/15/03	05/25/01	000	4.250	4.526	99.359	15,000,000.00	14,903,976.25
A 38833	T NOTE (99.13)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.553	99.297	20,000,000.00	19,889,305.00
A 38841	T NOTE (99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.426	99.594	15,000,000.00	14,939,062.50
A 38843	T NOTE (99.20)	9128274U3	100	11/15/03	06/04/01	000	4.250	4.414	99.621	25,000,000.00	24,905,277.44
A 39101	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,500.00
A 39102	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,500.00
A 39105	T NOTE (99.28)	9128277H9	100	12/31/03	12/31/01	000	3.250	3.330	99.846	15,000,000.00	14,976,500.00
A 37378	T NOTE (99.22)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25
A 37379	T NOTE (99.12)	9128275A6	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,966,250.00
A 38473	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38475	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476	T NOTE (95.27)	9128275A6	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (95.27)	9128275A6	100	02/15/04	02/16/01	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 38708	T NOTE (99.11)	9128275A6	100	02/15/04	02/16/01	000	4.750	4.994	99.328	30,000,000.00	29,798,437.50
A 38709	T NOTE (99.11)	9128275A6	100	02/15/04	02/16/01	000	4.750	4.824	99.797	18,000,000.00	17,963,437.50
A 38764	T NOTE (100.22)	9128275A6	100	02/15/04	04/16/01	000	4.750	4.485	100.625	10,000,000.00	10,062,500.00
A 38797	T NOTE (100.22)	9128275A6	100	02/15/04	04/16/01	000	4.750	4.487	100.688	10,000,000.00	10,068,750.00
A 38803	T NOTE (100.12)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.611	100.359	25,000,000.00	25,089,843.75
A 38805	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.576	100.445	25,000,000.00	25,111,328.13
A 38806	T NOTE (100.14)	9128275A6	100	02/15/04	05/01/01	000	4.750	4.585	100.422	25,000,000.00	25,105,468.75

INVSMT	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAR/ PUR	CDUN RATE	TENDING YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A	38807 T NOTE (100.14)	91282155A6	100	02/15/04	05/01/01	000	4.750	4.582	100.430	25,000,000.00	25,107,421.86
A	37949 T NOTE (99.17)	91282155F5	100	05/15/04	11/15/99	000	5.250	5.882	97.531	20,000,000.00	19,506,250.00
A	38273 T NOTE (99.42)	91282155F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,446,187.50
A	38274 T NOTE (99.42)	91282155F5	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,446,625.00
A	38275 T NOTE (99.42)	91282155F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,446,187.50
A	38276 T NOTE (99.42)	91282155F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,446,187.50
A	38277 T NOTE (99.42)	91282155F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,446,187.50
A	38278 T NOTE (99.42)	91282155F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,446,187.50
A	38279 T NOTE (99.42)	91282155F5	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,446,187.50
A	38280 T NOTE (101.30)	91282155F5	100	05/15/04	05/02/01	000	5.250	6.564	101.962	50,000,000.00	50,960,937.50
A	39282 T NOTE (95.24)	91282177F3	100	11/15/06	05/15/02	000	3.500	4.555	95.754	25,000,000.00	23,863,593.75
A	39328 T NOTE (95.24)	91282177F3	100	11/15/06	05/15/02	000	3.500	4.555	95.754	25,000,000.00	23,863,593.75

SUBTOTAL (Investment Type)	12 TREASURY NOTES	29.29%(C)	4.419	4.788	98.750	808,005,000.00	797,904,342.22
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A	39269	FEDERAL NATL	MTG	ASNN DI	313589CB5	100	08/14/02	05/28/02	000	1.730	1.737	99.625	33.000,000.00
A	39299	FEDERAL NATL	MTG	ASNN DI	313589CB5	904	08/19/02	05/30/02	000	1.740	1.747	99.609	5,000,000.00
A	39300	FEDERAL NATL	MTG	ASNN DI	313589CB7	100	08/21/02	05/30/02	000	1.740	1.747	99.559	20,000,000.00
A	39301	FEDERAL NATL	MTG	ASNN DI	313589CD5	859	08/27/02	05/30/02	000	1.740	1.748	99.570	11,944,380.00.00
A	39320	FEDERAL NATL	MTG	ASNN DI	313589E4D	100	09/11/02	06/25/02	000	1.730	1.737	99.625	12,000,000.00
A	39329	FEDERAL NATL	MTG	ASNN DI	313589E4D	100	09/11/02	07/10/02	000	1.720	1.725	99.659	23,000,000.00
A	39311	FEDERAL NATL	MTG	ASNN DI	313589B97	100	10/02/02	06/25/02	000	1.720	1.738	99.524	7,900,000.00
A	39331	FEDERAL NATL	MTG	ASNN DI	313589B97	859	10/02/02	07/10/02	000	1.730	1.737	99.556	5,000,000.00
A	39339	FEDERAL NATL	MTG	ASNN DI	313589B06	9907	10/09/02	07/18/02	000	1.725	1.732	99.602	4,968,068.75.00
A	39091	FEDERAL NATL	MTG	ASNN DI	313589B33	100	11/29/02	12/13/01	000	2.000	2.040	98.050	24,515,500.00.00
A	39340	FEDERAL NATL	MTG	ASNN DI	313589A0C	9906	11/25/03	07/19/02	000	1.750	1.766	99.120	6,000,000.00

SUBTOTAL (Investment Type)	41 FNMA DISCOUNT NOTES	5.54%(C)	1.775	1.788	99.342	151,900,000.00	150,900,676.17
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SUBTOTAL (Investment Type)	42 FARM CREDIT DISCOUNT NO.	.40%(C)	1.926	1.957	98.457	11,000,000.00	10,830,257.78
A 39028 FEDL FARM CRED BK CONS D 313312B80	100	08/14/02 11/06/01	000	1.910	1.939	98.509	2,000,000.00
A 39076 FEDL FARM CRED BK CONS D 313313G51	100	09/20/02 12/04/01	000	1.930	1.960	98.445	9,000,000.00

[illegible]

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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MAJOR SORT KEY IS BANK

INVEST NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PRP	CUN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	BOOK SHARES	BOOK VALUE
A 39133	PUBLIC TIME DEPOSIT		9531	12/30/02	07/01/02	000	2.200	2.200	100.000		100,000.00	100,000.00
SUBTOTAL	(Bank Code) 19 BANK OF NEW YORK						2.200	2.200	100.000	100,000.00		100,000.00
	REPORT TOTALS						2.200	2.200	100.000	100,000.00		100,000.00
	ASSETS						2.200	2.200	100.000	100,000.00		100,000.00
							=====	=====	=====	=====		=====

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. R. DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/02 TO 07/31/02
 SETTLEMENT DATE BASIS
 16 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
					YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
38911	BK AMER C.D.	19	40	07/01/02	07/01/02	MAT	3.800	-10,000,000.00	-384,222.22
				08/01/02	07/01/02	MAT	3.800		10,384,222.22
38978	FEDERAL NATL MTG ASSN	19	40	07/15/02	07/15/02	MAT	2.310	-10,400,000.00	-190,857.33
				08/01/02	07/15/02	MAT	2.353		10,400,000.00
38979	FEDERAL NATL MTG ASSN	19	40	07/15/02	07/15/02	MAT	2.310	-9,600,000.00	-176,176.00
				08/01/02	07/15/02	MAT	2.353		9,600,000.00
38995	FEDERAL NATL MTG ASSN	19	40	07/25/02	07/17/02	SALE	2.200	-40,000,000.00	-701,555.55
				07/19/02	07/17/02	MAT	2.240		-4,355.56
39074	FEDERAL NATL MTG ASSN	19	87	07/16/02	07/16/02	MAT	1.850	-35,000,000.00	-404,687.50
				08/01/02	07/16/02	MAT	1.872		35,000,000.00
39108	UNITED STATES TREAS BI	19	40	07/05/02	07/05/02	MAT	1.750	-5,000,000.00	-43,263.89
				08/01/02	07/05/02	MAT	1.765		5,000,000.00
39145	UNITED STATES TREAS BI	19	40	07/11/02	07/11/02	MAT	1.740	-3,000,000.00	-21,750.00
				08/01/02	07/11/02	MAT	1.753		3,000,000.00
39146	UNITED STATES TREAS BI	19	40	07/11/02	07/11/02	MAT	1.740	-2,000,000.00	-14,500.00
				08/01/02	07/11/02	MAT	1.753		2,000,000.00
39147	UNITED STATES TREAS BI	19	40	07/11/02	07/11/02	MAT	1.740	-2,000,000.00	-14,500.00
				08/01/02	07/11/02	MAT	1.753		2,000,000.00
39148	UNITED STATES TREAS BI	19	40	07/11/02	07/11/02	MAT	1.740	-2,000,000.00	-14,500.00
				08/01/02	07/11/02	MAT	1.753		2,000,000.00
39216	T BILL	19	40	07/25/02	07/25/02	MAT	1.785	-8,000,000.00	-7,955,176.67
				08/01/02	07/25/02	MAT	1.795		8,000,000.00
39217	T BILL	19	87	07/25/02	07/09/02	SALE	1.785	-15,000,000.00	-72,143.75
				07/09/02	07/09/02	MAT	1.795		14,988,866.67
39218	T BILL	19	40	07/25/02	07/16/02	SALE	1.785	-10,000,000.00	-51,566.67
				07/16/02	07/16/02	MAT	1.795		9,995,762.50
39230	FEDL HOME LOAN BK CONS	19	40	07/03/02	07/03/02	MAT	1.810	-20,000,000.00	-86,477.78
				08/01/02	07/03/02	MAT	1.818		20,000,000.00
39255	T BILL	19	40	07/05/02	07/05/02	MAT	1.720	-33,000,000.00	-104,060.00
				08/01/02	07/05/02	MAT	1.725		33,000,000.00
39269	T BILL	19	40	07/25/02	07/16/02	SALE	1.720	-10,000,000.00	-33,444.44
				07/16/02	07/16/02	MAT	1.727		9,995,762.50
39293	T BILL	19	87	07/11/02	07/08/02	SALE	1.670	-50,000,000.00	-90,458.34
				07/08/02	07/08/02	MAT	1.673		49,993,166.67
39294	T BILL	19	87	07/11/02	07/08/02	SALE	1.673	-50,000,000.00	-89,916.66
				07/08/02	07/08/02	MAT	1.663		49,993,166.67
39302	FEDL HOME LOAN BK CONS	19	40	07/22/02	07/22/02	SALE	1.720	-5,000,000.00	-12,661.11
				07/19/02	07/22/02	MAT	1.725		4,999,525.00
39314	FEDERAL NATL MTG ASSN	19	40	07/19/02	07/01/02	PURC	1.820	40,000,000.00	39,997,977.78
				07/05/02	07/01/02	MAT	1.820		-2,022.22
39315	FEDERAL NATL MTG ASSN	19	87	07/05/02	07/01/02	PURC	1.820	40,000,000.00	40,000,000.00
				07/05/02	07/01/02	PURC	1.820		-2,527.78

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 4155544487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/02 TO 07/31/02
SETTLEMENT DATE BASIS
16 FUNDS

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RUN: 08/02/02 00:03:39

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/ENTRY	TYN SETTLE	COUPON YIELD	PAR VALUE	BOOK VALUE	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
39315	FEDERAL NATL MTG ASSN	19	87	07/02/02	07/02/02	MAT	1.820	-50,000,000.00	-49,997,472.22	-2,527.78
				08/01/02	07/02/02		1.820	50,000,000.00	49,997,472.22	50,000,000.00
39316	FEDERAL NATL MTG ASSN	19	87	07/02/02	07/01/02	PURC	1.820	50,000,000.00	49,997,472.22	-49,997,472.22
				07/05/02	07/01/02		1.820	-50,000,000.00	-49,997,472.22	50,000,000.00
39317	FEDERAL NATL MTG ASSN	19	87	08/01/02	07/02/02	MAT	1.820	20,000,000.00	19,999,038.89	-19,999,038.89
				07/05/02	07/02/02		1.730	-20,000,000.00	-19,999,038.89	20,000,000.00
39318	FEDERAL NATL MTG ASSN	19	40	08/01/02	07/03/02	PURC	1.730	10,000,000.00	9,999,519.44	-9,999,519.44
				07/05/02	07/02/02		1.730	-10,000,000.00	-9,999,519.44	10,000,000.00
39319	FEDERAL NATL MTG ASSN	19	40	08/01/02	07/03/02	MAT	1.730	50,000,000.00	49,997,597.22	-49,997,597.22
				07/05/02	07/02/02		1.730	-50,000,000.00	-49,997,597.22	50,000,000.00
39320	FEDL HOME LOAN BK CONS	19	87	07/12/02	07/03/02	PURC	1.715	50,000,000.00	49,978,562.50	-49,978,562.50
				07/05/02	07/03/02		1.715	-50,000,000.00	-49,978,562.50	50,000,000.00
39321	FEDL HOME LOAN BK CONS	19	87	08/01/02	07/12/02	PURC	1.715	14,000,000.00	13,993,997.50	-13,993,997.50
				07/05/02	07/03/02		1.715	-14,000,000.00	-13,993,997.50	14,000,000.00
39322	FEDL HOME LN MTG CORP	19	87	08/13/02	07/05/02	PURC	1.720	5,000,000.00	4,982,083.33	-4,982,083.33
				07/05/02	07/05/02		1.720	-5,000,000.00	-4,982,083.33	5,000,000.00
39323	FEDL HOME LOAN BK CONS	19	40	09/18/02	07/05/02	PURC	1.720	50,000,000.00	49,820,833.33	-49,820,833.33
				07/05/02	07/05/02		1.720	-50,000,000.00	-49,820,833.33	50,000,000.00
39324	FEDL HOME LOAN BK CONS	19	40	09/18/02	07/05/02	PURC	1.720	50,000,000.00	49,820,833.33	-49,820,833.33
				07/05/02	07/05/02		1.720	-50,000,000.00	-49,820,833.33	50,000,000.00
39325	T NOTE (98.10)	19	87	11/15/06	07/08/02	PURC	3.500	50,000,000.00	49,401,324.73	-49,401,324.73
				07/08/02	07/08/02		3.500	-50,000,000.00	-49,401,324.73	49,401,324.73
39326	T NOTE (98.10)	19	87	11/15/06	07/08/02	PURC	3.500	50,000,000.00	49,401,324.73	-49,401,324.73
				07/08/02	07/08/02		3.500	-50,000,000.00	-49,401,324.73	49,401,324.73
39327	T NOTE (95.24)	19	87	11/15/06	07/08/02	SALE	3.500	-50,000,000.00	-49,401,324.73	-49,401,324.73
				07/10/02	07/10/02	SALE	3.500	25,000,000.00	24,748,386.55	24,748,386.55
39329	FEDERAL NATL MTG ASSN	19	40	09/11/02	07/10/02	PURC	1.720	23,000,000.00	22,930,770.00	-22,930,770.00
				07/10/02	07/10/02		1.725	-23,000,000.00	-22,930,770.00	23,000,000.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/02 TO 07/31/02
SETTLEMENT DATE BASIS
16 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY		TYPE	ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39330	FEDL HOME LOAN BK CONS	19	40	10/02/02	07/10/02 PURC	1.720	29,000,000.00	28,883,613.33	-28,883,613.33
				07/10/02	07/10/02	1.727	-116,386.67		
39331	FEDERAL NATL MTG ASSN	19	40	10/02/02	07/10/02 PURC	1.730	5,000,000.00	4,979,816.67	-4,979,816.67
				07/10/02	07/10/02	1.737	-20,183.33		
39332	F.H.L.B	19	87	10/02/02	07/10/02 PURC	1.730	28,000,000.00	27,877,554.44	-27,877,554.44
				07/10/02	07/10/02	1.738	-122,445.56		
39333	UNITED STATES TREAS BI	19	40	01/09/03	07/12/02 PURC	1.695	50,000,000.00	49,573,895.83	-49,573,895.83
				07/12/02	07/12/02	1.710	-426,104.17		
39335	FEDL HOME LOAN BK CONS	19	40	09/04/02	07/12/02 PURC	1.700	2,340,000.00	2,334,033.00	-2,334,033.00
				07/12/02	07/12/02	1.704	-5,967.00		
39336	FEDL HOME LOAN BK CONS	19	45	09/11/02	07/12/02 PURC	1.720	2,000,000.00	1,994,171.11	-1,994,171.11
				07/12/02	07/12/02	1.725	-5,828.89		
39337	FEDL HOME LOAN BK CONS	19	87	09/13/02	07/12/02 PURC	1.720	8,000,000.00	7,975,920.00	-7,975,920.00
				07/12/02	07/12/02	1.725	-24,080.00		
39338	F.H.L.B	19	87	10/09/02	07/12/02 PURC	1.720	5,000,000.00	4,978,738.89	-4,978,738.89
				07/12/02	07/12/02	1.727	-21,261.11		
39339	FEDERAL NATL MTG ASSN	19	87	10/09/02	07/18/02 PURC	1.725	3,000,000.00	2,988,068.75	-2,988,068.75
				07/18/02	07/18/02	1.732	-11,931.25		
39340	FEDL HOME LOAN BK CONS	19	87	01/15/03	07/18/02 PURC	1.750	6,000,000.00	5,947,208.33	-5,947,208.33
				07/18/02	07/18/02	1.766	-52,791.67		
39341	FEDL HOME LOAN BK CONS	19	40	01/03/03	07/18/02 PURC	1.750	20,000,000.00	19,835,694.44	-19,835,694.44
				07/18/02	07/18/02	1.764	-164,305.56		
39342	FEDL HOME LN MTG CORP	19	40	10/10/02	07/22/02 PURC	1.710	8,000,000.00	7,969,600.00	-7,969,600.00
				07/22/02	07/22/02	1.717	-30,400.00		
39343	T NOTE (100.18)	19	40	11/15/02	07/26/02 PURC	3.500	10,000,000.00	10,124,728.26	-10,124,728.26
				07/26/02	07/26/02	3.588	-124,728.26		
				07/26/02	07/26/02	3.500	-10,000,000.00		
				07/26/02	07/26/02	3.558	-124,728.26		
39344	T NOTE (100.18)	19	87	11/15/06	07/26/02 PURC	3.500	10,000,000.00	10,125,509.51	-10,125,509.51
				07/26/02	07/26/02	3.356	-125,509.51		
				07/26/02	07/26/02	3.500	-10,000,000.00		
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CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 4 1 5 - 5 5 4 - 4 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/02 TO 07/31/02

* ACTIVE TRANSACTIONS * PAGE: 4
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REPORT GRAND TOTALS
 ASSETS

TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC	2.135	653,340,000.00		651,077,209.78	-2,262,790.22				-651,077,209.78
(28)									
SALE	2.733	-339000000.00		-335874161.12	3,125,838.88				-984,548.49
(13)									338,064,161.25
MAT	1.858	-410000000.00		-408852044.44					409,236,266.66
(19)									
							-1,532,177.78		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/02 TO 07/31/02
 SETTLEMENT DATE BASIS
 FUNDS: 009901, 009531

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INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY / ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	INTEREST (AMORT/ACCRET)	LOSS (GAIN)/SETTLEMENT
38942	PUBLIC TIME DEPOSIT	19	60 08/21/02	07/01/02	SALE 3.390	-100,000.00	-100,000.00	-9.42	100,009.42
			07/10/02	07/01/02	3.390				
39333	PUBLIC TIME DEPOSIT	19	60 12/30/02	07/01/02	PURC 2.200	100,000.00	100,000.00		-100,000.00
			07/10/02	07/01/02	2.200				

* ACTIVE TRANSACTIONS *

CITY COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/02 TO 07/31/02
REPORT GRAND TOTALS
ASSETS

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PAR TYPE/ WEIGHTED TXN#	PAR YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / LOSS (INTEREST)	SETTLEMENT
PURC (1) 3.390 SALE (1)	2.200	100,000.00		100,000.00			-9.42	-100,000.00
		-100,000.00		-100,000.00				100,009.42

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

September 5, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past two months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 18,980,600	Earned Interest Yield	
Total Net Earnings	\$ 14,540,611	Pooled Funds	3.286%
Average Age of Portfolio	187 Days	All Funds	3.106%

Total cost of the securities on hand on August 31, 2002 was \$2,724,202,176 with a market value of \$2,766,729,846 plus fixed assets accrued earnings of \$6,821,764.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of August 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on August 31, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of August 2002.

Very truly yours,


Susan Leal
Treasurer

DOCUMENTS DEPT.

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Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

Transportation Authority - A. Paul, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

(F5/ERNFS)

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DALY 415 - 554 - 4487

P O R T F O L I O S T A T I S T I C S
8/01/02 THROUGH 8/31/02

ALL FUNDS

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	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	-----	-----	-----	-----	-----
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,258,412.62	.00	.00		15,258,412.62
TOTAL NET EARNINGS THIS PERIOD:	7,211,970.99	.00	189.45		7,212,160.44
AVERAGE DAILY PORTFOLIO BALANCE:	2,726,597,571.52	.00	100,000.00		2,726,697,571.52
EARNED INCOME YIELD THIS PERIOD:	3.114	.000	2.231		3.114
END OF PERIOD PORTFOLIO BALANCE:	2,724,102,175.79	.00	100,000.00		2,724,202,175.79
CURRENT AMORTIZED BOOK VALUE:	2,728,392,536.54	.00	100,000.00		2,728,492,536.54
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.604	.000	2.231		2.604
WEIGHTED AVERAGE DAYS TO MATURITY:	187.00	.00	121.00		N/A
WEIGHTED AVERAGE DAYS TO CALL:	187.00	.00	121.00		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.114

MAJOR SORT KEY IS ICC#

CUPN	TRDNG	BOOK	PAR VALUE	BOOK VALUE
RATE	YIELD	PRICE	SHARES	

(Investment Type)	11	TREASURY BILLS	55.30%(C)	1.664	1.671	99.634	1,512,000,000.00	1,506,459,270.25
(Investment Type)	12	TREASURY NOTES	28.41%(C)	4.448	4.795	98.846	783,005,000.00	773,970,748.47
(Investment Type)	41	FNMA DISCOUNT NOTES	4.63%(C)	1.763	1.776	99.291	126,900,000.00	126,000,162.00
(Investment Type)	42	FARM CREDIT DISCOUNT NOTES	.33%(C)	1.930	1.960	98.445	9,000,000.00	8,860,075.00
(Investment Type)	43	FEDERAL HOME LOAN DISC NOTES	6.91%(C)	1.751	1.762	99.404	189,340,000.00	188,212,234.09
(Investment Type)	44	FMC DISCOUNT NOTES	4.43%(C)	1.979	2.015	98.232	122,770,000.00	120,559,685.99
(Investment Type)	1010	PUBLIC TIME DEPOSIT	.00%(C)	2.200	2.200	100.000	100,000.00	100,000.00
		REPORT TOTALS		2,480	2,586	99.311	2,734,115,000.00	2,724,202,175.79
		ASSETS		FIXED				
				=====				
				=====				

INVEST DESCRIPTION NUMBER	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36594 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	5005	5.5000	200,000.00	204,337.50	5,428.42	5,427.50
A 36595 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	89	100	5.6148	199,010.00	102.218750000	SUNGARD	
A 36596 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	100	5.5000	8,650,000.00	8,841,821.88	200,178.96	235,189.38
A 36597 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	89	100	5.6160	8,606,732.50	102.218750000	SUNGARD	
A 36597 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	89	100	5.5000	150,000.00	153,328.13	3,471.31	4,070.63
A 36597 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	89	100	5.6148	149,257.50	102.218750000	SUNGARD	
A 36597 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3051	5.5000	1,000,000.00	1,022,187.50	23,142.08	26,667.50
A 38856 T NOTE (99.7)	07/02/01 06/30/03	9128276Z0	89	000	5.6043	995,500.00	102.218750000	SUNGARD	
A 38856 T NOTE (99.7)	07/02/01 06/30/03	9128276Z0	19	1	5.8750	10,000,000.00	10,181,850.00	66,338.32	258,593.75
A 38858 T NOTE (99.7)	07/02/01 06/30/03	9128276Z0	40	000	4.2836	9,922,656.25	10,181,850.00	66,338.32	259,375.00
A 38861 T NOTE (99.7)	07/02/01 06/30/03	9128276Z0	15	1	3.8750	10,000,000.00	10,181,850.00	66,338.32	259,375.00
A 38861 T NOTE (99.7)	07/02/01 06/30/03	9128276Z0	19	100	3.8750	9,921,875.00	10,181,850.00	66,338.32	259,375.00
A 38862 T NOTE (99.135)	07/09/01 06/30/03	9128276Z0	87	000	4.2877	10,000,000.00	10,181,850.00	66,338.32	259,375.00
A 38862 T NOTE (99.135)	07/09/01 06/30/03	9128276Z0	19	100	3.8750	15,000,000.00	15,271,875.00	99,507.47	359,765.62
A 38866 T NOTE (99.135)	07/09/01 06/30/03	9128276Z0	87	000	4.1866	14,912,109.38	10,812500000	10,812500000	478,125.00
A 33942 T NOTE (88.20)	09/27/94 08/15/03	9128274U3	19	100	3.8750	20,000,000.00	20,362,500.00	132,676.53	757.81
A 36616 T NOTE (95.26)	11/28/00 11/15/03	9128274U3	40	2535	5.7500	4,431.25	5,189.06	13.28	
A 38792 T NOTE (99.23)	04/11/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00	15,440,625.00	188,824.73	1,072,265.62
A 38822 T NOTE (99.16)	05/15/01 11/15/03	9128274U3	19	100	4.2500	14,368,359.38	102.937500000	SUNGARD	
A 38823 T NOTE (99.15)	05/15/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00	20,587,500.00	251,766.30	645,312.50
A 38824 T NOTE (99.15)	05/15/01 11/15/03	9128274U3	87	000	4.3676	19,942,187.50	102.937500000	SUNGARD	
A 38824 T NOTE (99.15)	05/15/01 11/15/03	9128274U3	19	100	4.2500	50,000,000.00	51,466,750.00	629,415.76	1,730,468.75
A 38829 T NOTE (99.13)	05/23/01 11/15/03	9128274U3	19	100	4.4736	49,738,281.25	102.937500000	SUNGARD	
A 38830 T NOTE (99.13)	05/23/01 11/15/03	9128274U3	19	100	4.4803	24,865,234.38	102.937500000	SUNGARD	
A 38831 T NOTE (99.12)	05/23/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00	20,587,500.00	251,766.30	695,312.50
A 38832 T NOTE (99.10)	05/25/01 11/15/03	9128274U3	19	100	4.4805	19,992,187.50	102.937500000	SUNGARD	
A 38841 T NOTE (99.20)	06/04/01 11/15/03	9128274U3	19	100	4.5089	15,000,000.00	15,440,625.00	188,824.73	530,859.37
A 38843 T NOTE (99.20)	06/04/01 11/15/03	9128274U3	87	000	4.4261	14,939,062.50	102.937500000	SUNGARD	
A 39101 T NOTE (99.28)	12/31/01 12/31/03	9128277H9	19	100	3.2500	15,000,000.00	15,281,250.00	83,457.88	304,350.00
A 39102 T NOTE (99.28)	12/31/01 12/31/03	9128277H9	19	100	3.2500	15,000,000.00	15,281,250.00	83,457.88	304,350.00
A 39102 T NOTE (99.28)	12/31/01 12/31/03	9128277H9	45	000	3.3302	14,976,900.00	15,281,250.00	304,350.00	

(RPTMKT)
INVESTMENTS OUTSTANDING AS OF 08/31/02
MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	RISK	FUND	CEN RATE	PAR/SHARES	MARKET VALUE	CURR ACCT INT	UNREALIZED LOSS
TREASURY NOTES											
29.29% (M)											
4.4477											
773,970.788.47											
810.303.933.07											
103.4864320000											
6,821.763.52											
36,333,190.60											
A 39105	T NOTE (99.28)		9128277H9	19	100	3.2500	15.000.000.00	15.281.250.00	83.457.88	SUNGARD	304,350.00.00
A 37378	T NOTE (99.22)	12/31/01.12/31/03	9128275A6	19	100	3.3302	14,976.900.00	101.875000000	32,914.40	SUNGARD	667,968.75.00
A 37379	T NOTE (99.12)	02/16/99.02/15/04	9128275A6	74	100	4.7500	14,950.781.25	104.125000000	32,914.40	SUNGARD	712.500.00.00
A 38473	T NOTE (95.27)	02/16/99.02/15/04	9128275A6	19	100	4.7500	14,906.250.00	104.125000000	32,914.40	SUNGARD	1,244.531.25.00
A 38474	T NOTE (95.27)	08/15/00.02/15/04	9128275A6	19	100	6.0915	14,374.218.75	104.125000000	32,914.40	SUNGARD	1,244.531.25.00
A 38475	T NOTE (95.27)	08/15/00.02/15/04	9128275A6	19	100	4.7500	15,000.218.75	104.125000000	32,914.40	SUNGARD	1,244.531.25.00
A 38476	T NOTE (95.27)	08/15/00.02/15/04	9128275A6	19	100	4.7500	15,000.218.75	104.125000000	32,914.40	SUNGARD	1,244.531.25.00
A 38477	T NOTE (95.18)	08/15/00.02/15/04	9128275A6	19	100	4.7500	15,000.218.75	104.125000000	32,914.40	SUNGARD	1,286.718.75.00
A 38708	T NOTE (99.11)	08/15/00.02/15/04	9128275A6	19	100	4.7500	14,332.031.25	104.125000000	65.828.80	SUNGARD	1,439,062.50.50
A 38718	T NOTE (99.26)	02/16/01.02/15/04	9128275A6	19	100	4.9941	29,798.437.50	104.125000000	39.497.28	SUNGARD	779,062.50.50
A 38764	T NOTE (100.21)	02/23/01.02/15/04	9128275A6	19	100	4.8236	17,663.437.50	104.125000000	21.942.93	SUNGARD	350,000.00.00
A 38797	T NOTE (100.22)	03/29/01.02/15/04	9128275A6	19	100	4.5147	10,062.500.00	104.125000000	21.942.93	SUNGARD	343,750.00.00
A 38803	T NOTE (100.12)	04/16/01.02/15/04	9128275A6	19	100	4.4868	10,068.750.00	104.125000000	54.857.34	SUNGARD	941,406.25.00
A 38805	T NOTE (100.14)	04/17/01.02/15/04	9128275A6	19	100	4.6109	25,089.843.75	104.125000000	54.857.34	SUNGARD	919,921.87.00
A 38806	T NOTE (100.14)	05/01/01.02/15/04	9128275A6	19	100	4.7500	25,000.000.00	104.125000000	54.857.34	SUNGARD	925,781.25.00
A 38807	T NOTE (100.14)	05/01/01.02/15/04	9128275A6	19	100	4.5848	25,005.468.75	104.125000000	54.857.34	SUNGARD	923,828.12.50
A 37949	T NOTE (99.17)	11/15/99.05/15/04	9128275F5	19	100	5.2500	25,107.421.88	101.875000000	311.005.43	SUNGARD	1,581,250.00.00
A 38273	T NOTE (99.22)	05/10/00.05/15/04	9128275F5	19	100	5.8824	19,506.250.00	105.437500000	155.502.72	SUNGARD	1,076,562.50.50
A 38274	T NOTE (99.22)	05/10/00.05/15/04	9128275F5	19	100	6.7885	9,467.187.50	105.437500000	155.502.72	SUNGARD	1,078,125.00.00
A 38275	T NOTE (99.22)	05/10/00.05/15/04	9128275F5	19	100	6.7931	9,465.625.00	105.437500000	155.502.72	SUNGARD	1,076,562.50.50
A 38276	T NOTE (99.22)	05/10/00.05/15/04	9128275F5	19	100	6.7885	9,467.187.50	105.437500000	155.502.72	SUNGARD	1,076,562.50.50
A 38810	T NOTE (101.30)	05/02/01.05/15/04	9128275F5	19	100	5.2500	20,000.000.00	105.437500000	311.005.43	SUNGARD	2,153,125.00.00
A 39282	T NOTE (95.24)	05/15/02.11/15/06	9128277F3	19	100	4.5592	47,867.187.50	101.968750000	518.342.39	SUNGARD	3,117,187.50.50
SUBTOTAL (Investment Type) 12 TREASURY NOTES 29.29% (M) 4.4477 773,970.788.47 810.303.933.07 103.4864320000 6,821.763.52 36,333,190.60											

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	BANK	FUND	CYR	PNR	RATE	PAR/SHARES	MARKET VALUE	CURR ACCE	INT UNREALIZED LOSS
NUMBER											BOOK	PRICE	SOURCE	GAINS
A 39310	FEDERAL NATL MTG ASSN DISC N	06/25/02	09/11/02	313589F40	19	100	1.7300	12,000,000.00	11,994,166.67	39,213.33				
A 39329	FEDERAL NATL MTG ASSN DISC N	07/10/02	09/11/02	313589F40	19	100	1.7365	11,995,020.00	99,951,388,888.89	58,241.11				
A 39311	FEDERAL NATL MTG ASSN DISC N	06/25/02	10/02/02	313589H7	19	100	1.7252	22,910,770.00	99,951,388,888.89	-191,676.66				
A 39331	FEDERAL NATL MTG ASSN DISC N	07/10/02	10/02/02	313589H7	19	100	1.7300	7,865,415.75	7,868,095.14	25,815.44				
A 39339	FEDERAL NATL MTG ASSN DISC N	07/18/02	10/09/02	313589J67	19	9967	1.7250	3,000,000.00	99,843,055,555.56	-86,110.00				
A 39369	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589L68	19	805	1.6950	1,000,000.00	99,747,222,222.22	1,412.26				
A 39370	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589L68	19	805	1.6950	1,000,000.00	99,747,222,222.22	1,412.56				
A 39371	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589L68	19	905	1.6950	1,000,000.00	99,747,222,222.22	1,412.56				
A 39372	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589L68	19	930	1.6950	1,000,000.00	99,747,222,222.22	1,412.56				
A 39373	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589L68	19	906	1.6950	1,000,000.00	99,747,222,222.22	1,412.56				
A 39376	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589M59	19	804	1.6750	12,000,000.00	11,965,583.33	13,958.33				
A 39377	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589M59	19	9615	1.6750	5,000,000.00	4,985,659.72	5,816.07				
A 39378	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589M59	19	9904	1.6750	5,000,000.00	4,985,659.72	5,816.07				
A 39379	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589M59	19	901	1.6816	4,980,458.00	99,713,194,444.44	5,815.77				
A 39380	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589M59	19	3	1.6750	13,000,000.00	12,962,713.28	15,121.53				
A 39091	FEDERAL NATL MTG ASSN DISC N	12/13/01	11/29/02	313589R39	19	100	2.0398	24,512,500.00	99,564,888,888.89	363,888.89				
A 39340	FEDERAL NATL MTG ASSN DISC N	07/18/02	01/15/03	313589A08	19	9966	1.7500	6,000,000.00	5,959,651.33	13,125.00				
SUBTOTAL (Investment Type) 41 FVMA DISCOUNT NO. 4.58% (M)														
1.7628 126,900,000.00 126,581,519.28 573,077.51														
1.7761 126,000,162.00 99,749,000,000.00 14,833.33														
A 39076 FEDL FARM CRED BK CONS DISC 19 100 1.9300 9,000,000.00 8,991,925.00 130,757.50														
12/04/01 09/20/02 40 000 1.9605 8,860,075.00 99,910,277,777.78 1,092,505.50														
SUBTOTAL (Investment Type) 42 FARM CREDIT DISC -.33% (M)														
1.9605 9,000,000.00 8,991,925.00 130,757.50														

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK	CPN RATE	FUND	SALE	YTM TR	PAR/SHARES	BOOK	MARKET VALUE	CURR ACGR INT	UNREALIZED L
A 39336	FEDL HOME LOAN BK CONS DISC	07/12/02	09/11/02	313385F43	19	9531	1.7200	2,000,000.00	1,999,171.11	1,999,055.56	4,873.33	SUNNARD	11.12	
A 39337	FEDL HOME LOAN BK CONS DISC	07/12/02	09/13/02	313385F68	19	931	1.7200	8,000,000.00	7,995,466.67	7,995,466.67	19,493.33	SUNNARD	53.34	
A 39323	FEDL HOME LOAN BK CONS DISC	07/05/02	09/18/02	313385G34	19	858	1.7252	5,000,000.00	4,995,986.11	4,995,986.11	13,855.56	SUNNARD	47.22	
A 39324	FEDL HOME LOAN BK CONS DISC	07/05/02	09/18/02	313385G34	19	100	1.7262	50,000,000.00	49,959,861.11	49,959,861.11	138,555.56	SUNNARD	472.22	
A 39303	FEDL HOME LOAN BK CONS DISC	11/06/01	09/20/02	313385E59	19	100	1.9400	10,000,000.00	9,991,027.78	9,991,027.78	161,127.78	SUNNARD	1,266.67	
A 39031	FEDL HOME LOAN BK CONS DISC	11/06/01	09/30/02	313385H74	19	100	1.9400	9,828,633.33	9,910,277.7778	9,910,277.7778	177,240.55	SUNNARD	2,126.67	
A 39330	FEDL HOME LOAN BK CONS DISC	07/10/02	10/02/02	313385H90	19	100	1.7200	29,000,000.00	28,957,547.22	28,957,547.22	73,434.45	SUNNARD	499.44	
A 39021	FEDL HOME LOAN BK CONS DISC	11/01/01	10/04/02	313385U31	19	100	2.0400	3,000,000.00	2,995,325.00	2,995,325.00	51,680.00	SUNNARD	935.00	
A 39374	FEDL HOME LOAN BK CONS DISC	08/02/02	10/04/02	313385U31	19	924	2.0797	2,942,710.00	2,942,710.00	2,942,710.00	51,680.00	SUNNARD	935.00	
A 39332	F.H.L.B	07/10/02	10/09/02	313385U80	19	100	1.6950	15,952,680.00	15,975,066.67	15,975,066.67	22,533.33	SUNNARD	-146.66	
A 39338	F.H.L.B	07/12/02	10/09/02	313385U80	19	9615	1.7376	27,877,554.44	27,949,755.56	27,949,755.56	71,314.45	SUNNARD	886.67	
A 39341	FEDL HOME LOAN BK CONS DISC	07/18/02	01/03/03	313384AC3	19	3	1.7273	4,978,738.89	4,921,021.78	4,921,021.78	12,183.33	SUNNARD	105.56	
SUBTOTAL	(Investment Type) 43 FEDERAL HOME LOA	6.83% (M)	1.7645	19,835,694.44	19,835,694.44	19,835,694.44	19,835,694.44	19,835,694.44	19,835,694.44	19,835,694.44	43,750.00	SUNNARD	4,822.22	
SUBTOTAL	(Investment Type) 44 FMC DISCOUNT NOT	4.43% (M)	1.7510	189,340,000.00	189,340,000.00	189,340,000.00	189,340,000.00	189,340,000.00	189,340,000.00	189,340,000.00	795,677.17	SUNNARD	11,226.14	
A 39016	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	100	2.0000	30,000,000.00	29,963,166.67	29,963,166.67	508,333.34	SUNNARD	6,500.00	
A 39017	FEDL HOME LN MTG CORP DISC N	10/31/01	09/27/02	313397H46	19	100	2.0375	29,000,000.00	28,969,305.26	28,969,305.26	429,965.28	SUNNARD	5,958.34	
A 39342	FEDL HOME LN MTG CORP DISC N	07/22/02	10/10/02	313397U93	19	806	1.7165	8,000,000.00	7,985,266.67	7,985,266.67	15,580.00	SUNNARD	86.67	
A 39018	FEDL HOME LN MTG CORP DISC N	10/31/01	10/23/02	313397L66	19	100	2.0500	10,270,000.00	10,244,781.44	10,244,781.44	178,369.93	SUNNARD	5,192.05	
A 39092	FEDL HOME LN MTG CORP DISC N	12/13/01	11/15/02	313397F54	19	100	1.9700	49,500,000.00	49,326,750.00	49,326,750.00	709,692.50	SUNNARD	29,906.25	
SUBTOTAL	(Investment Type) 44 FMC DISCOUNT NOT	4.43% (M)	2.0149	122,770,000.00	122,489,270.34	122,489,270.34	122,489,270.34	122,489,270.34	122,489,270.34	122,489,270.34	1,841,941.05	SUNNARD	47,643.31	
A 39333	PUBLIC TIME DEPOSIT	07/01/02	12/30/02	000000000	19	9531	2.2000	100,000.00	99,416.67	99,416.67	378.89	SUNNARD	-583.33	
SUBTOTAL	(Investment Type) 1010 PUBLIC TIME DE	.00% (M)	2.2000	100,000.00	99,416.67	99,416.67	99,416.67	99,416.67	99,416.67	99,416.67	378.89	SUNNARD	-583.33	

SUBTOTAL (Investment Type) 11 TREASURY BILLS 55.30%(C) 1.664 1.671 99.634 1,512,000,000.00 1,506,459,270.25

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRENDG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 36594 T NOTE (99.16)	9128274B5	5005 03/31/03 03/31/98	000	5.500	5.615	99.505			200,000.00	199,010.00	
A 36595 T NOTE (99.16)	9128274B5	100 03/31/03 03/31/98	000	5.500	5.616	99.500			8,650,000.00	8,606,733.50	
A 36596 T NOTE (99.16)	9128274B5	3002 03/31/03 03/31/98	000	5.500	5.615	99.505			150,000.00	149,257.50	
A 36597 T NOTE (99.16)	9128274B5	3051 03/31/03 03/31/98	000	5.500	5.604	99.527			1,000,000.00	995,500.00	
A 38856 T NOTE (99.7)	9128276Z0	1 06/30/03 07/02/01	000	3.875	4.284	99.219			10,000,000.00	9,921,655.25	
A 38856 T NOTE (99.7)	9128276Z0	1 06/30/03 07/02/01	000	3.875	4.288	99.219			10,000,000.00	9,921,875.00	
A 38864 T NOTE (99.135)	9128276Z0	100 06/30/03 07/02/01	000	3.875	4.288	99.219			10,000,000.00	9,921,875.00	
A 38864 T NOTE (99.135)	9128276Z0	100 06/30/03 07/09/01	000	3.875	4.187	99.814			15,000,000.00	14,921,109.38	
A 38866 T NOTE (99.135)	9128276Z0	100 06/30/03 07/09/01	000	3.875	4.182	99.822			20,000,000.00	19,884,375.00	
A 39442 T NOTE (88.20)	9128274U3	2535 08/15/03 09/27/94	000	5.750	7.520	88.625			5,000.00	4,431.25	
A 38616 T NOTE (99.26)	9128274U3	100 11/15/03 11/28/00	000	4.250	5.816	95.789			15,000,000.00	14,368,359.38	
A 38792 T NOTE (99.23)	9128274U3	100 11/15/03 04/11/01	000	4.250	4.368	99.711			20,000,000.00	19,942,187.50	
A 38822 T NOTE (99.16)	9128274U3	100 11/15/03 05/15/01	000	4.250	4.474	99.477			50,000,000.00	49,738,281.25	
A 38823 T NOTE (99.15)	9128274U3	100 11/15/03 05/15/01	000	4.250	4.480	99.461			25,000,000.00	24,865,234.38	
A 38824 T NOTE (99.13)	9128274U3	100 11/15/03 05/16/01	000	4.250	4.481	99.461			19,892,187.50	19,892,187.50	
A 38829 T NOTE (99.13)	9128274U3	100 11/15/03 05/23/01	000	4.250	4.509	99.398			15,000,000.00	14,909,765.63	
A 38830 T NOTE (99.13)	9128274U3	100 11/15/03 05/23/01	000	4.250	4.505	99.406			15,000,000.00	14,910,937.50	
A 38831 T NOTE (99.12)	9128274U3	100 11/15/03 05/23/01	000	4.250	4.506	99.359			15,000,000.00	14,903,906.25	
A 38832 T NOTE (99.10)	9128274U3	100 11/15/03 05/25/01	000	4.250	4.553	99.297			19,859,375.00	19,859,375.00	
A 38841 T NOTE (99.20)	9128274U3	100 11/15/03 06/04/01	000	4.250	4.426	99.594			20,000,000.00	14,939,062.50	
A 38843 T NOTE (99.20)	9128274U3	100 11/15/03 06/04/01	000	4.250	4.414	99.621			25,000,000.00	24,905,273.44	
A 39101 T NOTE (99.28)	9128277H9	100 12/31/03 12/31/01	000	3.250	3.330	99.846			15,000,000.00	14,976,900.00	
A 39102 T NOTE (99.28)	9128277H9	100 12/31/03 12/31/01	000	3.250	3.330	99.846			15,000,000.00	14,976,900.00	
A 39105 T NOTE (99.28)	9128277H9	100 12/31/03 12/31/01	000	3.250	3.330	99.846			15,000,000.00	14,976,900.00	
A 37378 T NOTE (99.22)	9128275A6	100 02/15/04 02/16/99	000	4.750	4.825	99.672			15,000,000.00	14,950,781.25	
A 37379 T NOTE (99.12)	9128275A6	100 02/15/04 02/16/99	000	4.750	4.892	99.373			15,000,000.00	14,906,250.00	
A 38473 T NOTE (99.27)	9128275A6	100 02/15/04 08/15/00	000	4.750	6.092	95.828			15,000,000.00	14,374,218.75	
A 38474 T NOTE (99.27)	9128275A6	100 02/15/04 08/15/00	000	4.750	6.092	95.828			15,000,000.00	14,374,218.75	
A 38475 T NOTE (99.27)	9128275A6	100 02/15/04 08/15/00	000	4.750	6.092	95.828			15,000,000.00	14,374,218.75	
A 38477 T NOTE (99.18)	9128275A6	100 02/15/04 08/15/00	000	4.750	6.184	95.547			15,000,000.00	14,374,218.75	
A 38708 T NOTE (99.11)	9128275A6	100 02/15/04 02/16/01	000	4.750	4.994	99.328			30,000,000.00	29,798,437.50	
A 38718 T NOTE (99.26)	9128275A6	100 02/15/04 02/23/01	000	4.750	4.824	99.797			18,000,000.00	17,963,437.50	
A 38764 T NOTE (100.21)	9128275A6	100 02/15/04 03/29/01	000	4.750	4.815	100.625			10,000,000.00	10,062,500.00	
A 38797 T NOTE (100.12)	9128275A6	100 02/15/04 04/16/01	000	4.750	4.487	100.688			20,000,000.00	19,868,750.00	
A 38803 T NOTE (100.14)	9128275A6	100 02/15/04 04/17/01	000	4.750	4.611	100.359			25,000,000.00	25,069,843.75	
A 38805 T NOTE (100.14)	9128275A6	100 02/15/04 05/01/01	000	4.750	4.576	100.445			25,000,000.00	25,111,328.13	
A 38806 T NOTE (100.14)	9128275A6	100 02/15/04 05/01/01	000	4.750	4.585	100.422			25,000,000.00	25,107,467.75	
A 38807 T NOTE (100.14)	9128275A6	100 02/15/04 05/01/01	000	4.750	4.582	100.430			25,000,000.00	25,107,467.75	
A 37949 T NOTE (99.12)	9128275F5	100 05/15/04 11/15/99	000	5.250	5.882	97.531			19,506,250.00	19,506,250.00	
A 38273 T NOTE (99.22)	9128275F5	100 05/15/04 05/10/00	000	5.250	6.788	94.672			10,000,000.00	9,467,187.50	
A 38274 T NOTE (99.22)	9128275F5	100 05/15/04 05/10/00	000	5.250	6.793	94.656			10,000,000.00	9,465,625.00	
A 38275 T NOTE (99.22)	9128275F5	100 05/15/04 05/10/00	000	5.250	6.788	94.672			10,000,000.00	9,467,187.50	
A 38276 T NOTE (99.22)	9128275F5	100 05/15/04 05/10/00	000	5.250	6.788	94.672			20,000,000.00	18,934,375.00	

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SNF/ POPI	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 38810	T NOTE (101.30)	9128275F5	100	05/15/04	05/02/01	000	5.250	4.564	101.922	50,000,000.00	50,960,937.50
A 39282	T NOTE (95.24)	9128277F3	100	11/15/06	05/15/02	000	3.500	4.559	95.734	50,000,000.00	47,867,187.50

SUBTOTAL (Investment Type) 12 TREASURY NOTES

A 39310	FEDERAL NATL MTG ASSN DI	313589P40	100	09/11/02	06/25/02	000	1.730	1.737	99.625	12,000,000.00	11,955,020.00
A 39319	FEDERAL NATL MTG ASSN DI	313589P40	100	09/11/02	07/10/02	000	1.720	1.725	99.699	23,000,000.00	22,930,770.00
A 39311	FEDERAL NATL MTG ASSN DI	313589P97	100	10/02/02	06/25/02	000	1.730	1.738	99.524	7,900,000.00	7,862,415.75
A 39311	FEDERAL NATL MTG ASSN DI	313589P97	858	10/02/02	07/10/02	000	1.730	1.737	99.596	4,979,816.75	4,979,816.75
A 39339	FEDERAL NATL MTG ASSN DI	313589P87	9907	10/09/02	07/18/02	000	1.725	1.732	99.602	3,000,000.00	2,988,068.67
A 39369	FEDERAL NATL MTG ASSN DI	313589P68	803	10/23/02	08/02/02	000	1.695	1.701	99.614	1,000,000.00	996,139.83
A 39370	FEDERAL NATL MTG ASSN DI	313589P68	805	10/23/02	08/02/02	000	1.695	1.702	99.614	1,000,000.00	996,139.00
A 39371	FEDERAL NATL MTG ASSN DI	313589P68	905	10/23/02	08/02/02	000	1.695	1.702	99.614	1,000,000.00	996,139.00
A 39373	FEDERAL NATL MTG ASSN DI	313589P68	930	10/23/02	08/02/02	000	1.695	1.702	99.614	1,000,000.00	996,139.00
A 39376	FEDERAL NATL MTG ASSN DI	313589P59	804	10/30/02	08/07/02	000	1.675	1.682	99.609	12,000,000.00	11,953,100.00
A 39377	FEDERAL NATL MTG ASSN DI	313589P59	9615	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39378	FEDERAL NATL MTG ASSN DI	313589P59	9904	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39379	FEDERAL NATL MTG ASSN DI	313589P59	901	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39380	FEDERAL NATL MTG ASSN DI	313589P39	3	10/30/02	08/07/02	000	1.675	1.682	99.609	13,000,000.00	12,949,191.67
A 39091	FEDERAL NATL MTG ASSN DI	313589P39	100	11/29/02	12/13/01	000	2.000	2.040	98.050	25,000,000.00	24,512,500.00
A 39340	FEDERAL NATL MTG ASSN DI	313588P08	9906	01/15/03	07/18/02	000	1.750	1.766	99.120	6,000,000.00	5,947,208.33

SUBTOTAL (Investment Type) 41 FMA DISCOUNT NOTES

A 39076	FEDL FARM CRED BK CONS D	313313G51	100	09/20/02	12/04/01	000	1.930	1.960	98.445	9,000,000.00	8,860,075.00
SUBTOTAL	(Investment Type) 42 FARM CREDIT DISCOUNT	NO .33%(C)					1.930	1.960	98.445	9,000,000.00	8,860,075.00

A 39335	FEDL HOME LOAN BK CONS D	313385E51	9902	09/04/02	07/12/02	000	1.700	1.704	99.745	2,340,000.00	2,334,033.00
A 39336	FEDL HOME LOAN BK CONS D	313385E43	9531	09/11/02	07/12/02	000	1.720	1.725	99.709	2,000,000.00	1,994,171.11
A 39337	FEDL HOME LOAN BK CONS D	313385E68	931	09/11/02	07/12/02	000	1.720	1.725	99.699	8,000,000.00	7,975,920.00
A 39333	FEDL HOME LOAN BK CONS D	313385E34	858	09/18/02	07/05/02	000	1.720	1.726	99.642	5,000,000.00	4,982,083.33
A 39324	FEDL HOME LOAN BK CONS D	313385E59	100	09/18/02	07/05/02	000	1.720	1.726	99.642	5,000,000.00	4,982,083.33
A 39030	FEDL HOME LOAN BK CONS D	313385E59	100	09/12/02	11/06/01	000	1.940	1.974	98.286	10,000,000.00	9,858,613.33
A 39330	FEDL HOME LOAN BK CONS D	313385E47	100	09/30/02	11/06/01	000	1.940	1.975	98.286	11,000,000.00	10,865,566.88
A 39330	FEDL HOME LOAN BK CONS D	313385E90	100	10/02/02	07/10/02	000	1.720	1.727	99.599	29,000,000.00	28,883,613.33
A 39021	FEDL HOME LOAN BK CONS D	313385E31	924	10/04/02	08/02/02	000	2.040	2.080	98.090	3,000,000.00	2,982,780.00
A 39374	FEDL HOME LOAN BK CONS D	313385E80	100	10/09/02	07/12/02	000	1.690	1.695	99.704	16,000,000.00	15,952,600.00
A 39332	F.H.L.B	313385E80	100	10/09/02	07/12/02	000	1.730	1.738	99.563	27,877,538.89	27,877,538.89
A 39338	F.H.L.B	313385E80	9615	10/09/02	07/12/02	000	1.720	1.727	99.575	4,978,753.44	4,978,753.44
A 39341	FEDL HOME LOAN BK CONS D	313384P43	3	01/03/03	07/18/02	000	1.750	1.764	99.178	20,000,000.00	19,835,694.44

SUBTOTAL (Investment Type) 43 FEDERAL HOME LOAN DISC 6.91%(C)

							1.751	1.762	99.404	189,340,000.00	188,212,238.09
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MAJOR SORT KEY IS ICC#

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PRP	CURN RATE	TENDING YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
SUBTOTAL	(Investment Type) 44 FMC DISCOUNT NOTES			4.43%(C)			1.979	2.015	98.232	122,770,000.00	120,599,685.98
A 39333	PUBLIC TIME DEPOSIT		9531	12/30/02	07/01/02	000	2.200	2.200	100.000	100,000.00	100,000.00
SUBTOTAL	(Investment Type) 1010 PUBLIC TIME DEPOSIT			.00%(C)			2.200	2.200	100.000	100,000.00	100,000.00
	REPORT TOTALS						2.480	2.566	99.311	2,743,115,000.00	2,724,202,175.79
	ASSETS						=====	=====	=====	=====	=====
	FIXED						=====	=====	=====	=====	=====

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

DANIEL DALY 415-55
INVESTMENT INVENTORY

(SIRPT)

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INVESTMENT INVENTORIES
INVESTMENTS OUTSTANDING AS OF 8/31/02

MAJOR SORT KEY IS BANK

MAJOR SORT KEY IS BANK

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39333	PUBLIC TIME DEPOSIT		9531	12/30/02	07/01/02	000	2.200	2.200	100.000	100,000.00	100,000.00
SUBTOTAL	(Bank Code) 19 BANK OF NEW YORK						2.200	2.200	100.000	100,000.00	100,000.00
	REPORT TOTALS						2.200	2.200	100.000	100,000.00	100,000.00
	ASSETS						2.200	2.200	100.000	100,000.00	100,000.00
							=====	=====	=====	=====	=====

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 4 15-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/02 TO 08/31/02
SETTLEMENT DATE BASIS
25 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE /ENTRY	MATURITY DATE /ENTRY	TRADE/ SETTLE	TYN YIELD	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
33942	T NOTE (88.20)	40	08/15/03	08/15/02	INTR	7.550			-143.75	
		08/15/02	09/03/02	08/15/02	INTR	7.550				143.75
37378	T NOTE (99.22)	19	02/15/04	08/15/02	INTR	4.750			-356,250.00	
		08/15/02	09/03/02	08/15/02	INTR	4.825				356,250.00
37379	T NOTE (99.12)	19	02/15/04	08/15/02	INTR	4.750			-356,250.00	
		08/15/02	09/03/02	08/15/02	INTR	4.852				356,250.00
38473	T NOTE (95.27)	19	02/15/04	08/15/02	INTR	4.750			-356,250.00	
		08/15/02	09/03/02	08/15/02	INTR	6.092				356,250.00
38474	T NOTE (95.27)	19	02/15/04	08/15/02	INTR	4.750			-356,250.00	
		08/15/02	09/03/02	08/15/02	INTR	6.092				356,250.00
38476	T NOTE (95.27)	19	02/15/04	08/15/02	INTR	4.750			-356,250.00	
		08/15/02	09/03/02	08/15/02	INTR	6.092				356,250.00
38477	T NOTE (95.18)	19	02/15/04	08/15/02	INTR	4.750			-356,250.00	
		08/15/02	09/03/02	08/15/02	INTR	6.092				356,250.00
38708	T NOTE (99.11)	19	02/15/04	08/15/02	INTR	6.184			-712,500.00	
		08/15/02	09/03/02	08/15/02	INTR	4.954				712,500.00
38718	T NOTE (99.26)	19	02/15/04	08/15/02	INTR	4.750			-427,500.00	
		08/15/02	09/03/02	08/15/02	INTR	4.824				427,500.00
38764	T NOTE (100.21)	19	02/15/04	08/15/02	INTR	4.750			-237,500.00	
		08/15/02	09/03/02	08/15/02	INTR	4.515				237,500.00
38797	T NOTE (100.22)	19	02/15/04	08/15/02	INTR	4.750			-237,500.00	
		08/15/02	09/03/02	08/15/02	INTR	4.487				237,500.00
38803	T NOTE (100.12)	19	02/15/04	08/15/02	INTR	4.750			-593,750.00	
		08/15/02	09/03/02	08/15/02	INTR	4.611				593,750.00
38805	T NOTE (100.14)	19	02/15/04	08/15/02	INTR	4.750			-593,750.00	
		08/15/02	09/03/02	08/15/02	INTR	4.576				593,750.00
38806	T NOTE (100.14)	19	02/15/04	08/15/02	INTR	4.750			-593,750.00	
		08/15/02	09/03/02	08/15/02	INTR	4.585				593,750.00
38807	T NOTE (100.14)	19	02/15/04	08/15/02	INTR	4.750			-593,750.00	
		08/15/02	09/03/02	08/15/02	INTR	4.582				593,750.00
38993	FEDL HOME LN MTG CORP	19	08/01/02	08/01/02	MAT	2.220	-20,000,000.00	-19,594,233.33	-405,766.67	20,000,000.00
		19	08/01/02	08/01/02	MAT	2.265				-3,450.00
38994	FEDL HOME LN MTG CORP	19	08/01/02	08/01/02	SALE	2.220	-10,000,000.00	-9,797,116.67	-188,700.00	10,000,000.00
		19	08/01/02	08/01/02	MAT	2.265				9,989,266.67
38996	FEDL HOME LOAN BK CONS	19	08/01/02	08/01/02	MAT	2.263	-10,000,000.00	-9,809,450.00	-190,550.00	10,000,000.00
		19	08/01/02	08/01/02	MAT	1.990	-5,000,000.00	-4,916,530.56	-83,469.44	5,000,000.00
39023	FEDL HOME LN MTG CORP	19	08/01/02	08/01/02	MAT	2.024	-2,000,000.00	-1,970,182.78	-29,817.22	2,000,000.00
		19	08/01/02	08/01/02	MAT	1.910	-2,000,000.00	-1,970,182.78	-29,817.22	2,000,000.00
39028	FEDL FARM CRED BK CONS	19	08/01/02	08/01/02	MAT	1.939	-30,000,000.00	-29,729,275.00	-270,725.00	30,000,000.00
		19	08/01/02	08/01/02	MAT	1.785	-30,000,000.00	-29,729,275.00	-270,725.00	30,000,000.00
39121	UNITED STATES TREAS BI	19	08/01/02	08/01/02	SALE	1.795	-50,000,000.00	-49,556,236.11	-426,312.50	49,983,423.61
		19	08/01/02	08/01/02	SALE	1.811				443,763.89

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-4487

* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
08/01/02 TO 08/31/02
SETTLEMENT DATE BASIS
25 FUNDS

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INVSMT NO.	MEMO	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/ENTRY	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
					SETTLE	YIELD		ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39144	UNITED STATES TREAS BI	19	40	08/08/02	08/01/02 SALE	1.831	-32,000,000.00	-31,715,991.11	-272,840.00	-560.00	
39149	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.790	-2,000,000.00	-1,982,398.33	-17,303.34	1,999,720.00	
39150	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-2,000,000.00	-1,982,398.33	-17,303.34	1,999,720.00	
39151	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39152	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39153	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39154	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39155	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39156	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39158	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39159	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39160	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39161	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39162	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39171	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39208	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39225	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39226	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39244	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39256	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39257	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	
39266	UNITED STATES TREAS BI	19	40	08/08/02	08/05/02 SALE	1.806	-1,000,000.00	-991,199.17	-8,651.66	999,860.00	

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39267 T BILL		19	40	08/22/02	08/01/02	SALE	1.730	-25,000,000.00	-24,870,250.00	-104,520.83
				08/01/02	08/01/02		1.739	129,750.00		-364.57
39268 T BILL		19	40	08/22/02	08/22/02	MAT	1.730	-4,000,000.00	-3,979,240.00	-20,760.00
				09/03/02	08/22/02		1.739			4,000,000.00
39270 T BILL		19	40	08/22/02	08/01/02	SALE	1.740	-25,000,000.00	-24,879,708.33	-103,916.67
				08/01/02	08/01/02		1.749	129,279.67		-510.43
39271 T BILL		19	40	08/29/02	08/06/02	SALE	1.740	-25,000,000.00	-24,862,250.00	-109,958.33
				08/07/02	08/06/02		1.750	117,750.00		24,975,135.43
39272 T BILL		19	40	08/15/02	08/01/02	SALE	1.725	-50,000,000.00	-49,762,812.50	-203,645.83
				08/01/02	08/01/02		1.733	237,187.50		-291.67
39274 T BILL		19	87	08/01/02	08/01/02	MAT	1.720	-2,500,000.00	-2,489,847.22	-10,152.78
				09/03/02	08/01/02		1.727			2,500,000.00
39275 T BILL		19	87	08/08/02	08/08/02	MAT	1.730	-2,500,000.00	-2,488,947.22	-11,052.78
				09/03/02	08/08/02		1.738			2,500,000.00
39279 T BILL		19	40	08/15/02	08/01/02	SALE	1.750	-50,000,000.00	-49,773,958.33	-192,013.89
				08/01/02	08/01/02		1.758	226,041.67		-777.78
39280 T BILL		19	40	08/15/02	08/01/02	SALE	1.750	-50,000,000.00	-49,773,958.33	-192,013.89
				08/01/02	08/01/02		1.758	226,041.67		49,966,750.00
39285 T BILL		19	87	08/29/02	08/29/02	MAT	1.720	-35,000,000.00	-34,824,416.67	-175,583.33
				09/03/02	08/29/02		1.729			35,000,000.00
39289 FEDERAL NATL MTG ASSN		19	40	08/14/02	08/14/02	MAT	1.720	-33,000,000.00	-32,876,305.00	-123,695.00
				09/03/02	08/14/02		1.727			33,000,000.00
39295 T BILL		19	40	08/22/02	08/01/02	SALE	1.710	-50,000,000.00	-49,800,500.00	-149,625.00
				08/01/02	08/01/02		1.717	199,500.00		-145.83
39296 T BILL		19	40	08/22/02	08/01/02	SALE	1.710	-50,000,000.00	-49,800,500.00	-149,625.00
				08/01/02	08/01/02		1.717	199,500.00		49,950,270.83
39297 T BILL		19	40	08/22/02	08/01/02	SALE	1.710	-50,000,000.00	-49,800,500.00	-149,625.00
				08/01/02	08/01/02		1.717	199,500.00		-145.83
39298 T BILL		19	40	08/22/02	08/01/02	SALE	1.710	-50,000,000.00	-49,800,500.00	-149,625.00
				08/01/02	08/01/02		1.717	199,500.00		-145.83
39299 FEDERAL NATL MTG ASSN		19	40	08/19/02	08/19/02	MAT	1.740	-5,000,000.00	-4,980,425.00	-19,575.00
				09/03/02	08/19/02		1.747			5,000,000.00
39300 FEDERAL NATL MTG ASSN		19	45	08/21/02	08/21/02	MAT	1.740	-20,000,000.00	-19,919,766.67	-80,233.33
				09/03/02	08/21/02		1.747			20,000,000.00
39301 FEDERAL NATL MTG ASSN		19	87	08/27/02	08/27/02	MAT	1.740	-12,000,000.00	-11,948,380.00	-51,620.00
				09/03/02	08/27/02		1.748			12,000,000.00
39303 FEDL HOME LN MTG CORP		19	45	08/28/02	08/28/02	MAT	1.740	-5,000,000.00	-4,978,250.00	-21,750.00
				09/03/02	08/28/02		1.748			5,000,000.00
39304 FEDL HOME LN MTG CORP		19	40	08/15/02	08/15/02	MAT	1.740	-14,000,000.00	-13,947,896.67	-52,103.33
				09/03/02	08/15/02		1.746			14,000,000.00
39307 T BILL		19	40	08/29/02	08/13/02	SALE	1.710	-33,000,000.00	-32,858,925.00	-115,995.00
				08/26/02	08/13/02		1.717	141,075.00		-880.00
39308 T BILL		19	87	08/29/02	08/29/02	MAT	1.710	-45,000,000.00	-44,807,625.00	-192,375.00
				09/03/02	08/29/02		1.717			45,000,000.00

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CASH DATE	ENTRY	DATE	ENTRY	SETTLE	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39322	FEDL HOME LN MTG CORP	19	08/13/02	08/13/02	MAT	1.720	-5,000,000.00	-4,990,683.33	-9,316.67
			09/03/02	08/13/02		1.723			5,000,000.00
39328	T NOTE (95.24)	19	08/15/06	08/07/02	SALE	3.500	-25,000,000.00	-23,933,593.75	-1,173,828.13
			08/02/02	08/07/02		4.559		-199,728.26	25,307,150.14
39345	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39346	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39347	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39348	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39349	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39350	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39351	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39352	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39353	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39354	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39355	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39356	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39357	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39358	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39359	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39360	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39361	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39362	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39363	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39364	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33
39364	T BILL	19	08/12/02	08/01/02	PURC	1.655	50,000,000.00	49,903,458.33	-49,903,458.33
			08/01/02	08/01/02		1.658		-96,551.67	-49,903,458.33

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MEMO		CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39365 T BILL		19	40	10/03/02	08/01/02	PURC	1.650	4,000,000.00	3,988,450.00	
				08/01/02	08/01/02		1.655	-11,550.00		-3,988,450.00
39366 T BILL		19	40	10/03/02	08/01/02	PURC	1.650	4,000,000.00	3,988,450.00	
				08/01/02	08/01/02		1.655	-11,550.00		-3,988,450.00
39367 T BILL		19	40	10/03/02	08/01/02	PURC	1.650	6,000,000.00	5,982,675.00	
				08/01/02	08/01/02		1.655	-17,325.00		-5,982,675.00
39368 T BILL		19	40	10/03/02	08/01/02	PURC	1.650	8,000,000.00	7,976,900.00	
				08/01/02	08/01/02		1.655	-23,100.00		-7,976,900.00
39369 FEDERAL NATL MTG ASSN		19	87	10/23/02	08/02/02	PURC	1.695	1,000,000.00	996,139.83	
				08/02/02	08/02/02		1.701	-3,860.17		-996,139.83
39370 FEDERAL NATL MTG ASSN		19	87	10/23/02	08/02/02	PURC	1.695	1,000,000.00	996,139.00	
				08/02/02	08/02/02		1.702	-3,861.00		-996,139.00
39371 FEDERAL NATL MTG ASSN		19	87	10/23/02	08/02/02	PURC	1.695	1,000,000.00	996,139.00	
				08/02/02	08/02/02		1.702	-3,861.00		-996,139.00
39372 FEDERAL NATL MTG ASSN		19	87	10/23/02	08/02/02	PURC	1.695	1,000,000.00	996,139.00	
				08/02/02	08/02/02		1.702	-3,861.00		-996,139.00
39373 FEDERAL NATL MTG ASSN		19	87	10/23/02	08/02/02	PURC	1.695	1,000,000.00	996,139.00	
				08/02/02	08/02/02		1.702	-3,861.00		-996,139.00
39374 FEDL HOME LOAN BK CONS		19	87	10/04/02	08/02/02	PURC	1.690	16,000,000.00	15,952,680.00	
				08/02/02	08/02/02		1.702	-15,952,680.00		-15,952,680.00
39375 T BILL		19	40	10/03/02	08/01/02	PURC	1.655	18,000,000.00	17,946,705.00	
				08/02/02	08/05/02		1.690	-47,320.00		-17,946,705.00
39376 FEDERAL NATL MTG ASSN		19	87	10/30/02	08/07/02	PURC	1.650	12,000,000.00	11,953,100.00	
				08/02/02	08/07/02		1.682	-46,900.00		-11,953,100.00
39377 FEDERAL NATL MTG ASSN		19	87	10/30/02	08/07/02	PURC	1.650	5,000,000.00	4,980,458.00	
				08/02/02	08/07/02		1.682	-19,542.00		-4,980,458.00
39378 FEDERAL NATL MTG ASSN		19	87	10/30/02	08/07/02	PURC	1.650	5,000,000.00	4,980,458.00	
				08/02/02	08/07/02		1.682	-19,542.00		-4,980,458.00
39379 FEDERAL NATL MTG ASSN		19	87	10/30/02	08/07/02	PURC	1.650	5,000,000.00	4,980,458.00	
				08/02/02	08/07/02		1.682	-19,542.00		-4,980,458.00
39380 FEDERAL NATL MTG ASSN		19	87	10/30/02	08/07/02	PURC	1.650	13,000,000.00	12,949,151.67	
				08/02/02	08/07/02		1.682	-50,808.33		-12,949,151.67
39381 T BILL		19	87	10/03/02	08/01/02	PURC	1.580	30,000,000.00	29,768,266.67	
				08/01/02	08/07/02		1.592	-231,733.33		-29,768,266.67
39382 T BILL		19	87	10/03/02	08/01/02	PURC	1.580	30,000,000.00	29,768,266.67	
				08/01/02	08/07/02		1.592	-231,733.33		-29,768,266.67
39383 T BILL		19	87	10/03/02	08/01/02	PURC	1.580	30,000,000.00	29,768,266.67	
				08/01/02	08/07/02		1.592	-231,733.33		-29,768,266.67
39384 T BILL		19	87	10/03/02	08/01/02	PURC	1.580	30,000,000.00	29,768,266.67	
				08/01/02	08/07/02		1.592	-231,733.33		-29,768,266.67
39385 T BILL		19	87	11/07/02	08/08/02	PURC	1.565	20,000,000.00	19,920,880.56	
				08/07/02	08/08/02		1.571	-79,119.44		-19,920,880.56
39386 T BILL		19	87	11/07/02	08/21/02	PURC	1.580	40,000,000.00	39,863,066.67	
				08/26/02	08/21/02		1.585	-136,933.33		-39,863,066.67

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 25 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/ENTRY	TXN TYPE	COUPON YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
39387	FEDERAL NATL MTG ASSN	19	87	08/27/02	08/26/02	PURC	1.680	35,000,000.00	34,998,366.67	-34,998,366.67
				08/26/02	08/26/02		1.680	-35,000,000.00	-34,998,366.67	35,000,000.00
			87	09/03/02	08/27/02	MAT	1.680		-1,633.33	
				08/27/02	08/27/02		1.680	-35,000,000.00	-34,998,366.67	
39388	FEDERAL NATL MTG ASSN	19	87	08/29/02	08/28/02	PURC	1.710	36,000,000.00	35,998,290.00	-35,998,290.00
				08/28/02	08/28/02		1.710	-36,000,000.00	-35,998,290.00	36,000,000.00
			87	09/03/02	08/29/02	MAT	1.710		-1,710.00	
				08/29/02	08/29/02		1.710	-36,000,000.00	-35,998,290.00	
39389	T BILL	19	87	10/03/02	08/28/02	PURC	1.640	26,000,000.00	25,958,544.44	-25,958,544.44
				08/28/02	08/28/02		1.643		-41,455.56	
39390	T BILL	19	87	10/03/02	08/28/02	PURC	1.640	50,000,000.00	49,920,277.78	-49,920,277.78
				08/28/02	08/28/02		1.643		-79,722.22	
39391	T BILL	19	87	10/03/02	08/28/02	PURC	1.640	50,000,000.00	49,920,277.78	-49,920,277.78
				08/28/02	08/28/02		1.643		-79,722.22	

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 08/01/02 TO 08/31/02
 REPORT GRAND TOTALS
 ASSETS

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TYPE / WEIGHTED TXN#	YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (47)	1.647	1420000000.00		1416130183.59	-3,869,816.41				-1416130183.59
SALE (34)	1.842	-1015000000.00		-1007652362.62	7,347,637.38				1014541281.50
INTR	5.032						-6,127,643.75		
(15)								-2,241,849.99	
MAT (21)	1.790	-411000000.00		-408758150.01					408,758,150.01

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

October 4, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past three months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 23,135,563	Earned Interest Yield
Total Net Earnings	\$ 20,277,520	Pooled Funds 3.109%
Average Age of Portfolio	173 Days	All Funds 2.949%

Total cost of the securities on hand September 30, 2002 was \$2,650,506,478 with a market value of \$2,694,614,910 plus fixed assets accrued earnings of \$9,441,183.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of September 30, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of September 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on September 30, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of September 2002.

Very truly yours,


Susan Leal
Treasurer

DOCUMENTS DEPT.

OCT 7 2002

SAN FRANCISCO
PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415 - 554 - 4487

P O R T F O L I O S T A T I S T I C S
9/01/02 THROUGH 9/30/02

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ALL FUNDS

	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,154,406.77	.00	556.11	N/A	4,154,962.88
TOTAL NET EARNINGS THIS PERIOD:	5,736,725.89	.00	183.33	N/A	5,736,909.22
AVERAGE DAILY PORTFOLIO BALANCE:	2,670,215,640.77	.00	100,000.00	N/A	2,670,315,640.77
EARNED INCOME YIELD THIS PERIOD:	2.614	.000	2.231	N/A	2.614
END OF PERIOD PORTFOLIO BALANCE:	2,650,406,478.39	.00	100,000.00	N/A	2,650,506,478.39
CURRENT AMORTIZED BOOK VALUE:	2,654,902,647.09	.00	100,000.00	N/A	2,655,002,647.09
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.604	.000	2.231	N/A	2.604
WEIGHTED AVERAGE DAYS TO MATURITY:	173.09	.00	91.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	173.09	.00	91.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.614

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OCT 7 2002

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAVE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET PRICE VALUE	CURR ACRR INT	UNREALIZED LOSS
A 39283	T BILL	05/16/02	10/03/02	912795LD1	19	100	1.7550	30,000,000.00	30,000,000.00	201.825.00	2,925.0.00
A 39355	T BILL	08/01/02	10/03/02	912795LD1	19	858	1.7671	29,795,250.00	100,000,000.00	SUNARD	69,895.83
A 39356	T BILL	08/01/02	10/03/02	912795LD1	19	859	1.6548	24,927,812.50	100,000,000.00	SUNARD	139,791.67
A 39357	T BILL	08/01/02	10/03/02	912795LD1	19	9531	1.6548	49,855,625.00	100,000,000.00	SUNARD	139,791.67
A 39359	T BILL	08/01/02	10/03/02	912795LD1	19	100	1.6548	49,855,625.00	100,000,000.00	SUNARD	139,791.67
A 39360	T BILL	08/01/02	10/03/02	912795LD1	19	100	1.6548	49,855,625.00	100,000,000.00	SUNARD	139,791.67
A 39361	T BILL	08/01/02	10/03/02	912795LD1	19	100	1.6548	49,855,625.00	100,000,000.00	SUNARD	139,791.67
A 39362	T BILL	08/01/02	10/03/02	912795LD1	19	100	1.6548	49,855,625.00	100,000,000.00	SUNARD	139,791.67
A 39363	T BILL	08/01/02	10/03/02	912795LD1	19	100	1.6548	49,855,625.00	100,000,000.00	SUNARD	139,791.67
A 39365	T BILL	08/01/02	10/03/02	912795LD1	19	931	1.6548	4,000,000.00	4,000,000.00	SUNARD	11,183.33
A 39366	T BILL	08/01/02	10/03/02	912795LD1	19	803	1.6548	4,000,000.00	4,000,000.00	SUNARD	11,183.33
A 39367	T BILL	08/01/02	10/03/02	912795LD1	19	901	1.6548	3,988,450.00	100,000,000.00	SUNARD	16,775.00
A 39368	T BILL	08/01/02	10/03/02	912795LD1	19	900	1.6548	3,982,675.00	100,000,000.00	SUNARD	22,366.67
A 39369	T BILL	08/01/02	10/03/02	912795LD1	19	100	1.6548	7,976,900.00	100,000,000.00	SUNARD	39,086.67
A 39390	T BILL	08/29/02	10/03/02	912795LD1	19	100	1.6426	25,958,544.44	100,000,000.00	SUNARD	75,166.66
A 39391	T BILL	08/29/02	10/03/02	912795LD1	19	100	1.6426	50,000,000.00	50,000,000.00	SUNARD	75,166.66
A 39393	T BILL	08/29/02	10/03/02	912795LD1	19	100	1.6426	49,920,277.78	100,000,000.00	SUNARD	75,166.66
A 39395	T BILL	08/05/02	10/10/02	912795LE9	19	3	1.6150	18,000,000.00	17,994,375.00	SUNARD	46,027.50
A 39395	T BILL	09/12/02	10/10/02	912795LE9	19	100	1.6750	50,000,000.00	49,984,375.00	SUNARD	44,201.39
A 39396	T BILL	09/12/02	10/10/02	912795LE9	19	100	1.6772	49,934,861.11	49,984,375.00	SUNARD	44,201.39
A 39397	T BILL	09/12/02	10/10/02	912795LE9	19	100	1.6772	49,934,861.11	49,984,375.00	SUNARD	44,201.39
A 39398	T BILL	09/12/02	10/10/02	912795LE9	19	100	1.6772	49,934,861.11	49,984,375.00	SUNARD	44,201.39
A 39399	T BILL	09/12/02	10/10/02	912795LE9	19	100	1.6772	49,934,861.11	49,984,375.00	SUNARD	44,201.39
A 39400	T BILL	09/12/02	10/10/02	912795LE9	19	100	1.6772	49,934,861.11	49,984,375.00	SUNARD	44,201.39
A 39401	T BILL	09/12/02	10/10/02	912795LE9	19	100	1.6772	49,934,861.11	49,984,375.00	SUNARD	44,201.39

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	EMPD SAFE	CN YTM	PR RATE	PAR/SHARES BOOK	MARKET PRICE	CURR ACCT PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36596	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	19	3052	5.5000	150,000.00	153,046.88	102.031250000	22.66	SUNGDARD	3,789.38
A 36597	T NOTE (99.16) 03/31/98 03/31/03	9128274B5	89	0000	5.6148	149,257.50	151,102.31250	102.031250000	151.10	SUNGDARD	24,812.50
A 38856	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	0000	5.6043	995,500.00	102,031250000	102.031250000	97,927.99	SUNGDARD	258,593.75
A 38858	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	0000	3.8750	10,000,000.00	101,181,250.00	101.812500000	97,927.99	SUNGDARD	259,375.00
A 38861	T NOTE (99.7) 07/02/01 06/30/03	9128276Z0	19	0000	3.8750	10,000,000.00	101,181,250.00	101.812500000	97,927.99	SUNGDARD	259,375.00
A 38864	T NOTE (99.133) 07/09/01 06/30/03	9128276Z0	19	0000	4.2877	9,921,875.00	101,812500000	101.812500000	146,891.98	SUNGDARD	359,765.62
A 38866	T NOTE (99.133) 07/09/01 06/30/03	9128276Z0	19	0000	4.1866	15,000,000.00	15,271,875.00	101.812500000	195,855.98	SUNGDARD	478,125.00
A 33942	T NOTE (88.20) 09/27/94 08/15/03	9128274U3	19	0000	4.1824	179,884,375.00	101,812500000	101.812500000	36.72	SUNGDARD	754.69
A 38616	T NOTE (95.26) 11/28/00 11/15/03	9128274U3	19	0000	4.2500	15,000,000.00	15,459,375.00	103.675000000	240,794.84	SUNGDARD	1,091,015.62
A 38792	T NOTE (99.23) 04/11/01 11/15/03	9128274U3	19	0000	4.2500	14,368,359.38	20,612,500.00	103.062500000	321,059.78	SUNGDARD	670,312.50
A 38822	T NOTE (99.16) 05/19/01 11/15/03	9128274U3	19	0000	4.3676	19,942,187.50	103,062500000	103.062500000	802,649.46	SUNGDARD	1,752,968.75
A 38823	T NOTE (99.115) 05/15/01 11/15/03	9128274U3	19	0000	4.4736	49,738,281.25	103,062500000	103.062500000	401,324.73	SUNGDARD	900,390.62
A 38824	T NOTE (99.115) 05/15/01 11/15/03	9128274U3	19	0000	4.4803	24,865,234.38	25,765,625.00	103.062500000	321,059.78	SUNGDARD	720,312.50
A 38829	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	0000	4.4805	19,892,187.50	20,612,500.00	103.062500000	240,794.84	SUNGDARD	549,609.37
A 38830	T NOTE (99.13) 05/23/01 11/15/03	9128274U3	19	0000	4.5089	14,909,765.63	15,459,375.00	103.062500000	240,794.84	SUNGDARD	548,437.50
A 38831	T NOTE (99.12) 05/23/01 11/15/03	9128274U3	19	0000	4.5055	15,000,000.00	15,459,375.00	103.062500000	240,794.84	SUNGDARD	555,468.75
A 38832	T NOTE (99.10) 05/25/01 11/15/03	9128274U3	19	0000	4.5258	14,903,906.25	103,062500000	103.062500000	321,059.78	SUNGDARD	753,125.00
A 38841	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	0000	4.5533	19,859,375.00	103,062500000	103.062500000	240,794.84	SUNGDARD	520,312.50
A 38843	T NOTE (99.20) 06/04/01 11/15/03	9128274U3	19	0000	4.4261	14,939,062.50	15,459,375.00	103.062500000	401,324.73	SUNGDARD	860,351.56
A 39101	T NOTE (99.28) 12/31/01 12/31/03	9128277H9	19	0000	4.4142	24,905,273.44	25,765,625.00	103.062500000	123,199.73	SUNGDARD	341,850.00
A 39102	T NOTE (99.28) 12/31/01 12/31/03	9128277H9	19	0000	3.3200	15,000,000.00	15,318,750.00	102.125000000	123,199.73	SUNGDARD	341,850.00
A 39105	T NOTE (99.28) 12/31/01 12/31/03	9128277H9	19	0000	3.3200	15,000,000.00	15,318,750.00	102.125000000	123,199.73	SUNGDARD	341,850.00
A 37378	T NOTE (99.22) 02/16/99 02/15/04	9128275A6	74	0000	3.3302	14,976,900.00	15,318,750.00	102.125000000	90,998.64	SUNGDARD	705,466.75
A 37379	T NOTE (99.12) 02/16/99 02/15/04	9128275A6	74	0000	4.8246	14,950,781.25	15,666,250.00	104.375000000	90,998.64	SUNGDARD	750,000.00

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	FUND NAME	CPN RATE	YTM TR	PAR/SHARES	BOOK	MARKET PRICE	CURR PRICE	ACCR INT	UNREALIZED GAIN
A 38473	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500		15,000,000.00	0.00	15,656,250.00	90,998.64	1,282,031.25	1,282,031.25
A 38474	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		14,374,218.75	0.00	14,375,000.00	90,998.64	1,282,031.25	1,282,031.25
A 38476	T NOTE (95.27)	08/15/00	02/15/04	9128275A6	19	100	6.0915		15,000,000.00	0.00	15,656,250.00	90,998.64	1,282,031.25	1,282,031.25
A 38477	T NOTE (95.18)	08/15/00	02/15/04	9128275A6	19	100	4.7500		15,374,218.75	0.00	15,656,250.00	90,998.64	1,282,031.25	1,282,031.25
A 38708	T NOTE (99.11)	08/15/00	02/15/04	9128275A6	19	100	4.7500		15,332,031.25	0.00	15,656,250.00	90,998.64	1,282,031.25	1,282,031.25
A 38718	T NOTE (99.26)	02/16/00	02/15/04	9128275A6	19	100	4.7500		30,000,000.00	0.00	31,312,500.00	181,997.28	1,514,062.50	1,514,062.50
A 38764	T NOTE (100.21)	03/29/01	02/15/04	9128275A6	19	100	4.8236		29,798,437.50	0.00	18,787,500.00	109,198.37	824,062.50	824,062.50
A 38797	T NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500		10,000,000.00	0.00	10,437,500.00	60,665.76	375,000.00	375,000.00
A 38803	T NOTE (100.12)	04/17/01	02/15/04	9128275A6	19	100	4.6109		25,000,000.00	0.00	26,093,750.00	151,664.40	1,003,906.25	1,003,906.25
A 38805	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	0.00	26,093,750.00	151,664.40	982,421.87	982,421.87
A 38806	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	0.00	26,093,750.00	151,664.40	982,421.87	982,421.87
A 38807	T NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	0.00	26,093,750.00	151,664.40	982,421.87	982,421.87
A 37949	T NOTE (99.17)	11/15/99	05/15/04	9128275F5	19	100	5.8824		20,506,250.00	0.00	21,167,500.00	396,603.26	1,656,250.00	1,656,250.00
A 38273	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500		10,000,000.00	0.00	10,581,250.00	198,301.63	1,114,062.50	1,114,062.50
A 38274	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500		10,000,000.00	0.00	10,581,250.00	198,301.63	1,114,062.50	1,114,062.50
A 38275	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500		10,000,000.00	0.00	10,581,250.00	198,301.63	1,114,062.50	1,114,062.50
A 38276	T NOTE (99.22)	05/10/00	05/15/04	9128275F5	19	100	5.2500		10,000,000.00	0.00	10,581,250.00	198,301.63	1,114,062.50	1,114,062.50
A 38810	T NOTE (101.30)	05/02/01	05/15/04	9128275F5	19	100	4.5642		50,960,937.50	0.00	52,125,000.00	4,257,812.50	4,257,812.50	4,257,812.50
A 39282	T NOTE (95.24)	05/15/02	11/15/06	9128277F3	19	100	4.5592		47,667,187.50	0.00	104,250,000.00	4,257,812.50	4,257,812.50	4,257,812.50
SUBTOTAL	(Investment Type)	12	TREASURY NOTES	30.17%	(M)		4.4477		783,005,000.00	0.00	812,927,060.95	9,385,932.89	38,956,312.48	38,956,312.48

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	RANK	FUND	CEN	RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT	UNREALIZED GAIN
NUMBER					BROK	SAFE	YTM	TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
A 39331	FEDERAL NATL MTG ASSN DISC N	07/10/02	10/02/02	313589H97	19	858	1.7300		5,000,000.00	4,999,756.94	19,943.05	
A 39339	FEDERAL NATL MTG ASSN DISC N	07/10/02	10/02/02	313589H87	19	907	1.7370		4,979,816.67	99,99513888889	SUNGDARD	-2.78
A 39369	FEDERAL NATL MTG ASSN DISC N	07/18/02	10/09/02	313589H68	19	803	1.7319		3,000,000.00	2,998,833.33	10,781.25	
A 39370	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589H68	19	803	1.6950		2,988,068.75	99,96111111111	SUNGDARD	-16.67
A 39371	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589H68	19	805	1.7013		1,000,000.00	998,930.56	2,824.51	
A 39372	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589H68	19	805	1.6950		996,139.83	99,89305555556	SUNGDARD	-33.78
A 39373	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589H68	19	905	1.7016		1,000,000.00	998,930.56	2,825.12	
A 39377	FEDERAL NATL MTG ASSN DISC N	08/02/02	10/23/02	313589H59	19	905	1.6950		996,139.00	99,89305555556	SUNGDARD	-33.56
A 39378	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589H59	19	904	1.6816		1,000,000.00	998,930.56	2,825.12	
A 39379	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589H59	19	904	1.6816		996,139.00	99,89305555556	SUNGDARD	-33.56
A 39380	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589H59	19	904	1.6816		1,000,000.00	998,930.56	2,825.12	
A 39392	FEDERAL NATL MTG ASSN DISC N	08/07/02	10/30/02	313589H59	19	904	1.6816		1,000,000.00	998,930.56	2,825.12	
A 39091	FEDERAL NATL MTG ASSN DISC N	09/03/02	11/01/02	313589H75	19	100	1.6846		5,000,000.00	4,992,951.39	12,795.36	
A 39340	FEDERAL NATL MTG ASSN DISC N	07/18/02	01/15/03	313589H48	19	906	1.7500		4,980,458.00	99,85902777778	SUNGDARD	-301.97
A 39330	FEDL HOME LOAN BK CONS DISC	07/10/02	10/02/02	313385H90	19	100	1.7260		28,883,613.33	99,99533333333	115,001.11	
A 39021	FEDL HOME LOAN BK CONS DISC	11/01/01	10/04/02	313385H31	19	100	2.0400		2,942,710.00	99,98600000000	SUNGDARD	90.00
A 39374	FEDL HOME LOAN BK CONS DISC	08/02/02	10/04/02	313385H31	19	924	1.6900		15,952,680.00	99,98600000000	SUNGDARD	13.33
A 39332	F.H.L.B	07/10/02	10/09/02	313385H80	19	100	1.7300		27,877,554.44	99,96286666667	SUNGDARD	311.11
A 39338	F.H.L.B	07/12/02	10/09/02	313385H80	19	9615	1.7200		5,000,000.00	4,996,133.33	19,350.00	
A 39413	FEDL HOME LOAN BK CONS DISC	09/16/02	10/16/02	313385H70	19	3	1.6700		16,977,786.67	99,93000000000	SUNGDARD	-4.44
A 39413	FEDL HOME LOAN BK CONS DISC	09/16/02	10/16/02	313385H70	19	3	1.6700		16,977,786.67	99,93000000000	SUNGDARD	-4.44

SUBTOTAL (Investment Type) 41 FNNM DISCOUNT NO 6.19% (M) 1.7367 166,900,000.00 166,695,825.15 10,243.05
1.7470 165,979,816.45 99,87766600000 -4,468.81
710,234.46

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/FUP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 39283 T BILL		912795LDD1	100	10/03/02	05/16/02	000	1.755	1.767	99.318	30,000,000.00	29,795,250.00
A 39355 T BILL		912795LDD1	858	10/03/02	08/01/02	000	1.650	1.655	99.711	25,000,000.00	24,927,812.50
A 39356 T BILL		912795LDD1	859	10/03/02	08/01/02	000	1.650	1.655	99.711	50,000,000.00	49,855,625.00
A 39357 T BILL		912795LDD1	9531	10/03/02	08/01/02	000	1.650	1.655	99.711	50,000,000.00	49,855,625.00
A 39359 T BILL		912795LDD1	100	10/03/02	08/01/02	000	1.650	1.655	99.711	50,000,000.00	49,855,625.00
A 39360 T BILL		912795LDD1	100	10/03/02	08/01/02	000	1.650	1.655	99.711	50,000,000.00	49,855,625.00
A 39361 T BILL		912795LDD1	100	10/03/02	08/01/02	000	1.650	1.655	99.711	50,000,000.00	49,855,625.00
A 39363 T BILL		912795LDD1	100	10/03/02	08/01/02	000	1.650	1.655	99.711	50,000,000.00	49,855,625.00
A 39365 T BILL		912795LDD1	931	10/03/02	08/01/02	000	1.650	1.655	99.711	4,000,000.00	3,968,450.00
A 39366 T BILL		912795LDD1	803	10/03/02	08/01/02	000	1.650	1.655	99.711	4,000,000.00	3,968,450.00
A 39367 T BILL		912795LDD1	903	10/03/02	08/01/02	000	1.650	1.655	99.711	6,000,000.00	5,982,675.00
A 39368 T BILL		912795LDD1	900	10/03/02	08/01/02	000	1.650	1.655	99.711	8,000,000.00	7,976,900.00
A 39369 T BILL		912795LDD1	100	10/03/02	08/29/02	000	1.640	1.643	99.841	26,000,000.00	25,958,544.44
A 39390 T BILL		912795LDD1	100	10/03/02	08/29/02	000	1.640	1.643	99.841	50,000,000.00	49,920,277.78
A 39391 T BILL		912795LDD1	100	10/03/02	08/29/02	000	1.640	1.643	99.841	50,000,000.00	49,920,277.78
A 39392 T BILL		912795LDD1	3	10/10/02	08/05/02	000	1.615	1.620	99.704	18,000,000.00	17,946,705.00
A 39395 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39396 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39397 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39398 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39399 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39400 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39401 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39402 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39403 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39404 T BILL		912795LDD1	100	10/10/02	09/12/02	000	1.675	1.677	99.870	50,000,000.00	49,934,861.11
A 39405 T BILL		912795LDD1	877	10/10/02	09/12/02	000	1.675	1.677	99.870	17,000,000.00	16,977,852.79
A 39406 T BILL		912795LDD1	906	10/10/02	09/12/02	000	1.675	1.677	99.870	5,000,000.00	4,993,486.11
A 39407 T BILL		912795LDD1	906	10/10/02	09/12/02	000	1.675	1.677	99.870	5,000,000.00	4,993,486.11
A 39408 T BILL		912795LDD1	902	10/10/02	09/12/02	000	1.675	1.677	99.870	2,000,000.00	1,997,394.44
A 39409 T BILL		912795LDD1	931	10/10/02	09/12/02	000	1.675	1.677	99.870	7,000,000.00	6,990,880.56
A 39410 T BILL		912795LDD1	858	10/10/02	09/12/02	000	1.675	1.677	99.870	6,000,000.00	5,992,183.33
A 39411 T BILL		912795LDD1	925	10/10/02	09/12/02	000	1.675	1.677	99.870	6,000,000.00	5,992,183.33
A 39385 T BILL		912795LDD1	805	11/07/02	08/08/02	000	1.565	1.571	99.604	20,000,000.00	19,992,880.56
A 39386 T BILL		912795LDD1	100	11/07/02	08/21/02	000	1.580	1.585	99.658	40,000,000.00	39,863,750.00
A 39387 T BILL		912795LDD1	100	11/14/02	06/25/02	000	1.710	1.722	99.326	50,000,000.00	49,667,066.67
A 39388 T BILL		912795LDD1	100	11/14/02	09/20/02	000	1.595	1.599	99.756	46,000,000.00	45,887,906.94
A 39389 T BILL		912795LDD1	100	01/09/03	07/12/02	000	1.650	1.652	99.148	50,000,000.00	49,573,895.83
A 39390 T BILL		912795LDD1	100	01/30/03	08/07/02	000	1.580	1.592	99.228	30,000,000.00	29,766,266.67
A 39382 T BILL		912795LDD1	904	02/06/03	08/07/02	000	1.505	1.517	99.239	5,000,000.00	4,961,956.94
A 39383 T BILL		912795LDD1	904	02/06/03	08/08/02	000	1.505	1.517	99.239	44,000,000.00	43,665,221.11
A 39384 T BILL		912795LDD1	100	02/06/03	08/08/02	000	1.505	1.517	99.239	44,000,000.00	43,665,221.11
SUBTOTAL (Investment Type) 11 TREASURY BILLS		52.13%(C)					1.651	1.655	99.698	1,386,000,000.00	1,381,815,539.99
A 36594 T NOTE (39.16)		9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505	200,000.00	199,010.00

INVTMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ FUR	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39311	FEDERAL NATL MTG ASSN DI	313589H97	100	10/02/02	06/25/02	000	1.730	1.738	99.524	7,900,000.00	7,862,415.75
A 39313	FEDERAL NATL MTG ASSN DI	313589H97	858	10/02/02	07/10/02	000	1.730	1.737	99.596	5,000,000.00	4,979,816.67
A 39319	FEDERAL NATL MTG ASSN DI	313589H97	9907	10/03/02	07/18/02	000	1.725	1.732	99.702	3,000,000.00	2,988,068.75
A 39369	FEDERAL NATL MTG ASSN DI	313589I68	803	10/23/02	08/01/02	000	1.695	1.701	99.614	1,000,000.00	996,139.83
A 39370	FEDERAL NATL MTG ASSN DI	313589I68	805	10/23/02	08/02/02	000	1.695	1.702	99.614	1,000,000.00	996,139.00
A 39371	FEDERAL NATL MTG ASSN DI	313589I68	905	10/23/02	08/02/02	000	1.695	1.702	99.614	1,000,000.00	996,139.00
A 39372	FEDERAL NATL MTG ASSN DI	313589I68	930	10/23/02	08/02/02	000	1.695	1.702	99.614	1,000,000.00	996,139.00
A 39373	FEDERAL NATL MTG ASSN DI	313589I68	906	10/23/02	08/02/02	000	1.695	1.702	99.614	1,000,000.00	996,139.00
A 39376	FEDERAL NATL MTG ASSN DI	313589M59	804	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39377	FEDERAL NATL MTG ASSN DI	313589M59	9615	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39378	FEDERAL NATL MTG ASSN DI	313589M59	9904	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39379	FEDERAL NATL MTG ASSN DI	313589M59	901	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39380	FEDERAL NATL MTG ASSN DI	313589M75	3	10/30/02	08/07/02	000	1.675	1.682	99.609	5,000,000.00	4,980,458.00
A 39392	FEDERAL NATL MTG ASSN DI	313589P39	100	11/29/02	12/13/01	000	2.000	2.040	98.050	25,000,000.00	24,931,166.67
A 39091	FEDERAL NATL MTG ASSN DI	313589P39	100	11/29/02	12/13/01	000	2.000	2.040	98.050	25,000,000.00	24,931,166.67
A 39340	FEDERAL NATL MTG ASSN DI	313589A08	9906	01/15/03	07/18/02	000	1.750	1.766	99.120	6,000,000.00	5,947,208.33
SUBTOTAL (Investment Type) 41	FNMA DISCOUNT NOTES						1.737	1.747	99.449	166,900,000.00	165,979,816.45
A 39330	FEDL HOME LOAN BK CONS D	313385H90	100	10/02/02	07/10/02	000	1.720	1.727	99.599	29,000,000.00	28,883,613.33
A 39021	FEDL HOME LOAN BK CONS D	313385H90	100	10/04/02	11/01/01	000	2.040	2.080	98.090	3,000,000.00	2,992,710.00
A 39374	FEDL HOME LOAN BK CONS D	313385H31	924	10/04/02	08/02/02	000	1.690	1.695	99.704	16,000,000.00	15,952,600.00
A 39332	F.H.L.B		100	10/09/02	07/10/02	000	1.720	1.738	99.563	28,000,000.00	27,877,554.44
A 39338	F.H.L.B		9615	10/09/02	07/12/02	000	1.720	1.727	99.575	5,000,000.00	4,978,738.89
A 39413	FEDL HOME LOAN BK CONS D	313385H70	3	10/16/02	09/18/02	000	1.670	1.682	99.869	17,000,000.00	16,977,786.67
A 39416	FEDL HOME LOAN BK CONS D	313385H79	100	12/30/02	09/30/02	000	1.650	1.656	99.929	50,000,000.00	49,814,375.00
A 39341	FEDL HOME LOAN BK CONS D	313384AC3	3	01/03/03	07/18/02	000	1.750	1.764	99.178	20,000,000.00	19,835,624.44
A 39417	FHLB		100	01/15/03	09/30/02	000	1.620	1.628	99.519	50,000,000.00	49,759,250.00
SUBTOTAL (Investment Type) 43	FEDERAL HOME LOAN DISC						1.683	1.692	99.552	218,000,000.00	217,022,402.77
A 39342	FEDL HOME LN MTG CORP DI	313397U93	806	10/10/02	07/22/02	000	1.710	1.717	99.620	8,000,000.00	7,969,600.00
A 39018	FEDL HOME LN MTG CORP DI	313397U66	100	10/23/02	10/31/01	000	2.050	2.093	97.967	10,270,000.00	10,061,219.46
A 39092	FEDL HOME LN MTG CORP DI	313397P54	100	11/15/02	12/13/01	000	1.970	2.007	98.156	49,500,000.00	48,587,151.25
SUBTOTAL (Investment Type) 44	FMC DISCOUNT NOTES						1.951	1.985	98.300	67,770,000.00	66,617,970.71
A 39394	WELLS NCD		100	11/05/02	09/05/02	000	1.700	1.700	100.000	45,000,000.00	45,000,000.00
SUBTOTAL (Investment Type) 91	NEGOTIABLE C.D.'S						1.700	1.700	100.000	45,000,000.00	45,000,000.00
A 39333	PUBLIC TIME DEPOSIT		9531	12/30/02	07/01/02	000	2.200	2.200	100.000	100,000.00	100,000.00
SUBTOTAL (Investment Type) 1010	PUBLIC TIME DEPOSIT						2.200	2.200	100.000	100,000.00	100,000.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
REPORT TOTALS											
	ASSETS					FIXED	2.484	2.590	99.390	2,666,775,000.00	2,650,506,478.39

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

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RUN: 10/02/02 00:07:34

MR. DANIEL DALY 415-33
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 9/30/02

INVESTMENT INVENTORY

INVESTMENTS OUTSTANDING AS OF 9/30/02

MAJOR SORT KEY IS BANK

(SIRPT)

[illegible]

CITY OF SAN FRANCISCO
M. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/02 TO 09/30/02

* ACTIVE TRANSACTIONS *

PAGE: 1
RUN: 10/02/02 00:07:21

SETTLEMENT DATE BASIS
17 FUNDS

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/ CASH DATE	SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
						TYPE	ORIGINAL FACE	PRM / (DISC)	AMORT	SETTLEMENT
36594	T NOTE (99.16)	19	03/31/03	09/30/02	INTR	5.500			-5,500.00	
		19	09/30/02	10/01/02	09/30/02	INTR	5.615			5,500.00
36595	T NOTE (99.16)	19	03/31/03	09/30/02	INTR	5.500			-237,875.00	
		19	09/30/02	10/01/02	09/30/02	INTR	5.616			237,875.00
36596	T NOTE (99.16)	19	03/31/03	09/30/02	INTR	5.500			-4,125.00	
		19	09/30/02	10/01/02	09/30/02	INTR	5.615			4,125.00
36597	T NOTE (99.16)	19	03/31/03	09/30/02	INTR	5.500			-27,500.00	
		19	09/30/02	10/01/02	09/30/02	INTR	5.604			27,500.00
39016	FEDL HOME LN MTG CORP	19	09/27/02	09/23/02	SALE	2,000	-30,000,000.00	-29,448,333.33	-545,000.00	-1,100.00
		19	09/23/02	09/23/02		2,037		551,666.67		29,994,433.33
39017	FEDL HOME LN MTG CORP	19	09/27/02	09/27/02	MAT	2,030	-25,000,000.00	-24,533,381.94	-466,618.06	
		19	09/27/02	09/27/02		2,069	-10,000,000.00	-9,828,633.33	-171,366.67	
39030	FEDL HOME LOAN BK CONS	19	09/30/02	09/30/02	MAT	1,940	-11,000,000.00	-10,805,568.89	-194,431.11	
		19	10/01/02	09/20/02		1,974				10,000,000.00
39031	FEDL HOME LOAN BK CONS	19	09/30/02	09/30/02	MAT	1,940	-11,000,000.00	-10,805,568.89	-194,431.11	
		19	10/01/02	09/30/02		1,975				11,000,000.00
39076	FEDL FARM CRED BK CONS	19	09/30/02	09/20/02	MAT	1,930	-9,000,000.00	-8,860,075.00	-139,925.00	
		19	10/01/02	09/05/02		1,870	-2,000,000.00	-1,981,092.21	-18,907.79	
39179	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39180	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39181	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39182	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39183	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39184	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39185	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39186	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39187	T BILL	19	09/05/02	09/05/02	MAT	1,888	-5,000,000.00	-4,952,730.56	-47,269.44	
		19	10/01/02	09/05/02		1,870	-5,000,000.00	-4,952,730.56	-47,269.44	
39210	T BILL	19	09/26/02	09/12/02	SALE	2,030	-50,000,000.00	-49,486,861.11	-473,666.67	
		19	09/12/02	09/12/02		2,051		513,138.89		7,000,000.00
39310	FEDERAL NATL MTG ASSN	19	09/12/02	09/12/02	MAT	1,730	-12,000,000.00	-11,995,020.00	-44,980.00	
		19	10/01/02	09/11/02		1,737				49,967,625.00
39323	FEDL HOME LOAN BK CONS	19	09/18/02	09/18/02	MAT	1,720	-5,000,000.00	-4,982,083.33	-17,916.67	
		19	10/01/02	09/18/02		1,726				12,000,000.00
39324	FEDL HOME LOAN BK CONS	19	09/18/02	09/18/02	MAT	1,720	-5,000,000.00	-4,982,083.33	-17,916.67	
		19	10/01/02	09/18/02		1,726				5,000,000.00
		19	10/01/02	09/18/02		1,726				50,000,000.00

CITY OF COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME

09/01/02 TO 09/30/02
SETTLEMENT DATE BASIS

17 FUNDS

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* ACTIVE TRANSACTIONS *

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/ SETTLE	TYN COUPON	FAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
CASH DATE	ENTRY				YIELD	ORIGINAL FACE	PREM / (DISC)	(ACCRET)	SETTLEMENT
39329	FEDERAL NATL MTG ASSN	19	40	09/11/02 09/11/02	MAT	1.720	-23,000,000.00	-22,930,770.00	-69,230.00
				10/01/02 09/11/02		1.725			23,000,000.00
39335	FEDL HOME LOAN BK CONS	19	40	09/04/02 09/04/02	MAT	1.700	-2,340,000.00	-2,334,033.00	-5,967.00
				10/01/02 09/04/02		1.704			2,340,000.00
39336	FEDL HOME LOAN BK CONS	19	45	09/11/02 09/11/02	MAT	1.720	-2,000,000.00	-1,994,171.11	-5,828.89
				10/01/02 09/11/02		1.725			2,000,000.00
39337	FEDL HOME LOAN BK CONS	19	87	09/13/02 09/13/02	MAT	1.720	-8,000,000.00	-7,975,920.00	-24,080.00
				10/01/02 09/13/02		1.725			8,000,000.00
39345	T BILL	19	40	09/12/02 09/10/02	SALE	1.655	-50,000,000.00	-49,903,458.33	-91,944.45
				09/10/02 09/10/02		1.658			49,995,222.22
39346	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39347	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39348	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39349	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39350	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39351	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39352	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39353	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39354	T BILL	19	40	09/12/02 09/12/02	MAT	1.655	-50,000,000.00	-49,903,458.33	-96,541.67
				10/01/02 09/12/02		1.658			50,000,000.00
39358	T BILL	19	40	10/03/02 09/03/02	SALE	1.650	-50,000,000.00	-49,855,625.00	-44,375.00
				09/03/02 09/03/02		1.655			49,930,833.33
39364	T BILL	19	87	10/30/02 09/30/02	SALE	1.650	-28,000,000.00	-27,950,150.00	-48,850.00
				09/30/02 09/30/02		1.655			27,996,336.67
39362	FEDERAL NATL MTG ASSN	19	40	11/01/02 09/03/02	PURC	1.680	25,000,000.00	24,931,166.67	-68,833.33
				09/03/02 09/03/02		1.685			-24,931,166.67
39393	FEDERAL NATL MTG ASSN	19	40	10/01/02 09/03/02	PURC	1.690	50,000,000.00	49,934,277.78	-65,722.22
				09/03/02 09/03/02		1.692			-49,934,277.78
39394	WELLS NCD	19	41	11/05/02 09/05/02	PURC	1.700	45,000,000.00	45,000,000.00	-45,000,000.00
				09/05/02 09/05/02		1.700			-45,000,000.00
39395	T BILL	19	87	10/10/02 09/12/02	PURC	1.675	50,000,000.00	49,934,861.11	-65,138.89
				09/12/02 09/12/02		1.675			-49,934,861.11
39396	T BILL	19	87	10/10/02 09/12/02	PURC	1.675	50,000,000.00	49,934,861.11	-65,138.89
				09/12/02 09/12/02		1.677			-49,934,861.11
39397	T BILL	19	87	10/10/02 09/12/02	PURC	1.677	50,000,000.00	49,934,861.11	-65,138.89
				09/12/02 09/12/02		1.677			-49,934,861.11

CITY OF COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-487
DETAIL TRANSACTION REPORT - FIXED INCOME

* ACTIVE TRANSACTIONS *

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03/01/02 TO 09/30/02
SETTLEMENT DATE BASIS
17 FUNDS

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TYN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
MEMO		CASH DATE	ENTRY	SETTLE	TYPE	YIELD	ORIGINAL FACE	PRM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39398 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	50,000,000.00	49,934,861.11	-49,934,861.11
				09/12/02	09/12/02		1.677	-65,138.89		
39399 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	50,000,000.00	49,934,861.11	-49,934,861.11
				09/12/02	09/12/02		1.677	-65,138.89		
39400 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	50,000,000.00	49,934,861.11	-49,934,861.11
				09/12/02	09/12/02		1.677	-65,138.89		
39401 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	50,000,000.00	49,934,861.11	-49,934,861.11
				09/12/02	09/12/02		1.677	-65,138.89		
39402 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	50,000,000.00	49,934,861.11	-49,934,861.11
				09/12/02	09/12/02		1.677	-65,138.89		
39403 T BILL		19	87	10/10/02	09/12/02	PURC	1.677	50,000,000.00	49,934,861.11	-49,934,861.11
				09/12/02	09/12/02		1.677	-65,138.89		
39404 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	17,000,000.00	16,977,852.79	-16,977,852.79
				09/12/02	09/12/02		1.677	-22,147.21		
39405 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	5,000,000.00	4,993,486.11	-4,993,486.11
				09/12/02	09/12/02		1.677	-6,513.89		
39406 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	5,000,000.00	4,993,486.11	-4,993,486.11
				09/12/02	09/12/02		1.677	-6,513.89		
39407 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	2,000,000.00	1,997,394.44	-1,997,394.44
				09/12/02	09/12/02		1.677	-2,605.56		
39408 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	2,000,000.00	1,997,394.44	-1,997,394.44
				09/12/02	09/12/02		1.677	-2,605.56		
39409 T BILL		19	87	10/10/02	09/12/02	PURC	1.677	7,000,000.00	6,990,880.56	-6,990,880.56
				09/12/02	09/12/02		1.677	-9,119.44		
39410 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	6,000,000.00	5,992,183.33	-5,992,183.33
				09/12/02	09/12/02		1.677	-7,816.67		
39411 T BILL		19	87	10/10/02	09/12/02	PURC	1.675	6,000,000.00	5,992,183.33	-5,992,183.33
				09/12/02	09/12/02		1.677	-7,816.67		
39412 FEDL HOME LN MTG CORP		19	40	09/18/02	09/18/02	PURC	1.620	50,000,000.00	49,997,750.00	-49,997,750.00
				09/18/02	09/18/02		1.620	-2,250.00		
39413 FEDL HOME LOAN BK CONS		19	40	10/01/02	09/19/02	PURC	1.620	17,000,000.00	16,977,786.67	-16,977,786.67
				09/18/02	09/18/02		1.692	-22,213.33		
39414 FEDL HOME LOAN BK CONS		19	40	09/20/02	09/19/02	PURC	1.600	40,000,000.00	39,998,222.22	-39,998,222.22
				09/19/02	09/19/02		1.600	-1,777.78		
39415 UNITED STATES TREAS BI		19	87	11/14/02	09/20/02	PURC	1.600	46,000,000.00	45,887,906.94	-45,887,906.94
				09/20/02	09/20/02		1.599	-112,093.06		
39416 FEDL HOME LOAN BK CONS		19	40	12/20/02	09/30/02	PURC	1.650	50,000,000.00	49,814,375.00	-49,814,375.00
				09/30/02	09/30/02		1.656	-185,625.00		
39417 FHUB		19	40	01/15/03	09/30/02	FURC	1.620	50,000,000.00	49,759,250.00	-49,759,250.00
				09/30/02	09/30/02		1.628	-240,750.00		

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-5554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/02 TO 09/30/02

SETTLEMENT DATE BASIS

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17 FUNDS

[illegible]

BANK BROK MATURITY TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN/LOSS)
CASH DATE /ENTRY	SETTLE	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT

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RT GRAND TOTALS
ASSETS

PAR TYPE/WEIGHTED YIELD XX#	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
-----------------------------------	------------------------	------------	------------------------	------------------------------	-----------------	------------

PURC						-871,649,346.38
(
26)	1.665	873,000,000.00	871,649,346.38	-1,350,653.62		
(
SALE	1.806	-208000000.00	-206614427.77	1,386,572.23	-1,263,236.12	-8,383.89
(
5)						207,884,450.55
(
INTR	5.615				-275,000.00	597.23
(
4)						
(
MAT	1.702	-741340000.00	-738731616.01		-2,608,383.99	738,731,616.01
(
31)						

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME

09/01/02 TO 09/30/02

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SETTLEMENT DATE BASIS

FUND: 9531

AIRPORT POOL-CONTINGENCY FD

INVSMT DESCRIPTION/POOL#
NO. MEMO

BANK BROK MATURITY TRADE/ TXN COUPON PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOSS
CASH DATE /ENTRY SETTLE TYP YIELD ORIGINAL FACE PREM / (DISC) AMOBT/(ACCRET) SETTLEMENT

39333 PUBLIC TIME DEPOSIT 19 12/30/02 09/30/02 INTR 2.200 -556.11 556.11
09/30/02 10/01/02 09/30/02 2.200

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DAILY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 09/01/02 TO 09/30/02
 REPORT GRAND TOTALS
 ASSETS

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TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
INTR	2.200								
(1)							-556.11		

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER

SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

November 4, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past four months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 27,417,702	Earned Interest Yield
Total Net Earnings	\$ 26,652,465	Pooled Funds 3.095%
Average Age of Portfolio	190 Days	All Funds 2.944%

Total cost of the securities on hand October 31, 2002 was \$2,582,204,482 with a market value of \$2,623,650,731 plus fixed assets accrued earnings of \$12,112,581.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of October 31, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of October 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on October 31, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of October 2002.

Very truly yours,


Susan Leal
Treasurer

DOCUMENTS DEPT.

NOV - 6 2002

SAN FRANCISCO
PUBLIC LIBRARY

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart
Transportation Authority - A. Paul, San Francisco Public Library - 2 copies
CDIAC

(PS/ERNFS)

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS

10/01/02 THROUGH 10/31/02

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ALL FUNDS

	-----GOV'T SECURITIES-----	-----TIME DEPOSITS-----	
	ASSETS	LIABILITIES	ASSETS
	-----	-----	-----
	LIABILITIES	-----	LIABILITIES
	-----	-----	-----
			TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,282,139.29	.00	4,282,139.29
TOTAL NET EARNINGS THIS PERIOD:	6,374,755.41	.00	189.45
AVERAGE DAILY PORTFOLIO BALANCE:	2,561,558,109.05	.00	100,000.00
EARNED INCOME YIELD THIS PERIOD:	2.930	.000	2.231
END OF PERIOD PORTFOLIO BALANCE:	2,582,104,482.33	.00	100,000.00
CURRENT AMORTIZED BOOK VALUE:	2,586,794,016.50	.00	100,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.560	.000	2.231
WEIGHTED AVERAGE DAYS TO MATURITY:	190.59	.00	60.00
WEIGHTED AVERAGE DAYS TO CALL:	190.59	.00	60.00
NET PORTFOLIO YIELD, 365-DAY BASIS:			2.930

DOCUMENTS DEPT.

NOV - 6 2002

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(SIRPT)

CITY / COUNTY OF SAN FRANCISCO
M.R. DAILY 415-554-4487
INVESTMENT INVENTORRY
INVESTMENTS OUTSTANDING AS OF 10/31/02
MAJOR SORT KEY IS ICM

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SUMMARY DESCRIPTION

		CUPN	TRNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	SHARES	VALUE
(Inv Type) 11	TREASURY BILLS	33.89%(C)	1.544	1.553	99.437	880,000,000.00
						875,048,442.61
(Inv Type) 12	TREASURY NOTES	28.81%(C)	4.496	4.854	98.806	753,005,000.00
						744,016,948.47
(Inv Type) 41	FNMA DISCOUNT NOTES	9.85%(C)	1.626	1.638	99.333	256,000,000.00
						254,291,875.00
(Inv Type) 43	FEDERAL HOME LOAN DISC NOTES	14.17%(C)	1.653	1.658	99.711	367,000,000.00
						365,938,356.66
(Inv Type) 44	FMC DISCOUNT NOTES	7.67%(C)	1.716	1.730	99.280	199,500,000.00
						198,063,776.25
(Inv Type) 81	COMMERCIAL PAPER DISC	3.86%(C)	1.610	1.614	99.745	100,000,000.00
						99,745,083.34
(Inv Type) 91	NEGOTIABLE C.D.'S	1.74%(C)	1.700	1.700	100.000	45,000,000.00
						45,000,000.00
(Inv Type) 1010	PUBLIC TIME DEPOSIT	.00%(C)	2.200	2.200	100.000	100,000.00
						100,000.00
REPORT TOTALS						
ASSETS		FIXED	2.437	2.546	99.292	2,600,605,000.00
						2,582,204,482.33

CITY / COUNTY OF SAN FRANCISCO
M. R. D A N I E L D A Y 4 1 5 - 5 5 - 4 4 8 7

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(REFRKT)

INVESTMENT INVESTORX WITH MARKET VALUE

RUN: 11/02/02 00:02:46

INVESTMENTS OUTSTANDING AS OF 10/31/02

MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	SAFE YTM	PRN RATE TR	PAR/SHARES BOOK	MARKET VALUE PRICE	CURR ACCT INT	UNREALIZED GAIN LOSS
A 39385 T BILL	08/08/02 11/07/02	912795L18	19	805	1.5650	20,000,000.00	19,993,750.00	73,902.77	-1,033.33
A 39386 T BILL	08/21/02 11/07/02	912795L18	19	100	1.5712	19,920,880.56	99,9687500000	126,400.00	-1,966.67
A 39312 UNITED STATES TREAS BILLS	06/25/02 11/14/02	912795L15	19	100	1.5854	39,863,066.67	99,9687500000	306,375.00	-375.00
A 39415 UNITED STATES TREAS BILLS	09/20/02 11/21/02	912795L13	19	100	1.5950	46,662,750.00	99,9375000000	85,598.34	-2,295.28
A 39467 T BILL	10/23/02 11/21/02	912795L13	19	100	1.6550	35,000,000.00	99,9062500000	14,481.25	-631.94
A 39334 UNITED STATES TREAS BILLS	07/12/02 01/09/03	912795L16	19	100	1.6572	34,953,338.19	99,9062500000	12,412.50	-541.67
A 39381 T BILL	08/07/02 01/30/03	912795L19	19	100	1.7096	49,573,895.83	99,9718750000	113,233.33	6,000.00
A 39382 T BILL	08/07/02 01/30/03	912795L19	19	100	1.5923	29,768,266.67	99,6250000000	113,233.33	6,000.00
A 39383 T BILL	08/07/02 01/30/03	912795L17	19	904	1.5923	29,768,266.67	99,6250000000	17,767.36	1,525.70
A 39384 T BILL	08/08/02 02/06/03	912795L17	19	100	1.5165	44,961,956.94	99,6250000000	156,352.78	13,426.11
A 39448 T BILL	10/10/02 02/06/03	912795L17	19	100	1.5165	43,665,221.11	99,6250000000	45,986.11	15,256.95
A 39449 T BILL	10/10/02 02/06/03	912795L17	19	100	1.5125	49,751,256.94	99,6250000000	45,986.11	15,256.95
A 39450 T BILL	10/10/02 02/06/03	912795L17	19	100	1.5050	50,000,000.00	99,6250000000	45,986.11	15,256.95
A 39451 T BILL	10/10/02 02/06/03	912795L17	19	100	1.5125	49,751,256.94	99,6250000000	45,986.11	15,256.95
A 39452 T BILL	10/10/02 02/06/03	912795L17	19	100	1.5050	50,000,000.00	99,6250000000	45,986.11	15,256.95
A 39453 T BILL	10/10/02 02/06/03	912795L17	19	100	1.5125	49,751,256.94	99,6250000000	45,986.11	15,256.95
A 39443 T BILL	10/04/02 03/27/03	912795M18	19	100	1.4754	50,000,000.00	99,4375000000	56,972.22	15,819.45
A 39444 T BILL	10/04/02 03/27/03	912795M18	19	100	1.4754	50,000,000.00	99,4375000000	56,972.22	14,437.50
A 39435 T BILL	10/04/02 04/03/03	912795M15	19	859	1.4759	49,631,715.28	99,4062500000	56,972.22	14,437.50
A 39435 T BILL	10/04/02 04/03/03	912795M15	19	000	1.4759	49,631,715.28	99,4062500000	56,972.22	14,437.50
SUBTOTAL (Inv Type) 11 TREASURY BILLS		33,433 (M)			1.5441	880,000,000.00	877,029,687.50	1,787,228.87	200,819.91
					1.5528	875,048,442.61	99,6624640000		-6,803.89
36594 T NOTE (99.16)		9128274B5	19	5005	5.5000	200,000.00	203,375.00	967.03	4,365.00
03/31/98 03/31/03			89	000	5.6148	199,010.00	101,6875000000	SUNGARD	

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487

PAGE: 2

(REPEAT)

INVESTMENT INVENTORY WITH MARKET VALUE
INVESTMENTS OUTSTANDING AS OF 10/31/02
MAJOR SORT KEY IS IC#

RUN: 11/02/02 00:02:46

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FAID SPND	CPN YTM	PAR/ YTM	SHARES BOOK	MARKET VALUE	CURR ACCT PRICE	INT SOURCE	UNREALIZED GAIN LOSS
A 36595 T	NOTE (99.16)		912827485	19	100	5.5000	8.6500,000.00		8,795,968.75	41,824.18		189,236.25
A 36596 T	NOTE (99.16)	03/31/98 03/11/03	912827485	89	500	5.5000	8.6066,732.50		101,687500000	SUNWARD		
A 36597 T	NOTE (99.16)	03/31/98 03/11/03	912827485	19	3052	5.5000	150,000.00		152,531.25	725.27		3,273.75
A 36597 T	NOTE (99.16)	03/31/98 03/11/03	912827485	89	500	5.5000	149,257.50		101,687500000	SUNWARD		
A 36597 T	NOTE (99.16)	03/31/98 03/11/03	912827485	19	3051	5.5000	1,000,000.00		1,016,875.00	4,835.16		21,375.00
A 38856 T	NOTE (99.7)	07/02/01 06/30/03	912827620	19	1	3.8750	995,500.00		101,687500000	SUNWARD		
A 38856 T	NOTE (99.7)	07/02/01 06/30/03	912827620	40	000	4.2836	9,922,656.25		101,656250000	SUNWARD		243,968.75
A 38858 T	NOTE (99.7)	07/02/01 06/30/03	912827620	19	1	3.8750	10,000,000.00		101,656250000	SUNWARD		243,750.00
A 38861 T	NOTE (99.7)	07/02/01 06/30/03	912827620	45	000	4.2877	9,921,875.00		101,656250000	SUNWARD		130,570.65
A 38864 T	NOTE (99.135)	07/09/01 06/30/03	912827620	19	100	3.8750	10,000,000.00		101,656250000	SUNWARD		130,570.65
A 38866 T	NOTE (99.135)	07/09/01 06/30/03	912827620	87	100	4.2877	9,921,875.00		101,656250000	SUNWARD		130,570.65
A 38866 T	NOTE (99.135)	07/09/01 06/30/03	912827620	19	100	3.8750	15,000,000.00		15,248,437.50	SUNWARD		195,855.98
A 33942 T	NOTE (88.20)	09/27/94 08/15/03	912827403	40	000	4.1824	20,000,000.00		20,331,250.00	SUNWARD		261,141.30
A 38616 T	NOTE (95.26)	11/28/00 11/15/03	912827403	40	000	7.5200	5,000.00		5,171.88	SUNWARD		60.94
A 38792 T	NOTE (99.23)	04/11/01 11/15/03	912827403	19	100	5.8164	15,000,000.00		15,445,312.50	SUNWARD		294,497.28
A 38822 T	NOTE (99.16)	05/15/01 11/15/03	912827403	19	100	4.3676	14,368,359.38		102,968750000	SUNWARD		1,076,953.12
A 38823 T	NOTE (99.15)	05/15/01 11/15/03	912827403	87	000	4.2500	20,000,000.00		20,593,750.00	SUNWARD		651,562.50
A 38824 T	NOTE (99.15)	05/15/01 11/15/03	912827403	19	100	4.2500	50,000,000.00		102,968750000	SUNWARD		392,663.04
A 38829 T	NOTE (99.15)	05/16/01 11/15/03	912827403	40	000	4.4736	49,738,281.25		51,484,375.00	SUNWARD		981,657.61
A 38829 T	NOTE (99.15)	05/16/01 11/15/03	912827403	19	100	4.4803	24,865,234.38		25,742,187.50	SUNWARD		1,746,093.75
A 38830 T	NOTE (99.11)	05/23/01 11/15/03	912827403	45	100	4.2500	20,000,000.00		102,968750000	SUNWARD		876,953.12
A 38831 T	NOTE (99.11)	05/23/01 11/15/03	912827403	19	100	4.2500	15,000,000.00		102,968750000	SUNWARD		701,562.50
A 38832 T	NOTE (99.10)	05/23/01 11/15/03	912827403	87	100	4.2500	15,000,000.00		102,968750000	SUNWARD		535,546.87
A 38833 T	NOTE (99.10)	05/23/01 11/15/03	912827403	19	100	4.5089	14,909,765.63		102,968750000	SUNWARD		535,546.87
A 38833 T	NOTE (99.10)	05/23/01 11/15/03	912827403	87	100	4.5089	15,000,000.00		15,445,312.50	SUNWARD		534,375.00
A 38833 T	NOTE (99.10)	05/23/01 11/15/03	912827403	19	100	4.5089	15,000,000.00		15,445,312.50	SUNWARD		534,375.00
A 38833 T	NOTE (99.10)	05/23/01 11/15/03	912827403	87	100	4.5258	14,903,906.25		102,968750000	SUNWARD		544,406.25
A 38841 T	NOTE (99.20)	06/04/01 11/15/03	912827403	19	100	4.2500	20,000,000.00		20,593,750.00	SUNWARD		734,375.00
A 38841 T	NOTE (99.20)	06/04/01 11/15/03	912827403	45	000	4.5533	19,859,375.00		102,968750000	SUNWARD		392,663.04
A 38843 T	NOTE (99.20)	06/04/01 11/15/03	912827403	19	100	4.2500	15,000,000.00		102,968750000	SUNWARD		506,250.00
A 39105 T	NOTE (99.28)	12/31/01 12/11/03	912827485	87	100	4.4261	25,000,000.00		25,742,187.50	SUNWARD		506,250.00
A 37378 T	NOTE (99.22)	02/16/99 02/15/04	912827565	19	100	4.8246	14,950,781.25		104,250000000	SUNWARD		731,250.00
A 37379 T	NOTE (99.12)	02/16/99 02/15/04	912827565	89	100	4.7500	15,000,000.00		104,250000000	SUNWARD		731,250.00
A 38473 T	NOTE (95.27)	08/15/00 02/15/04	912827565	74	100	4.7500	15,000,000.00		104,250000000	SUNWARD		731,250.00
A 38473 T	NOTE (95.27)	08/15/00 02/15/04	912827565	19	100	4.7500	15,000,000.00		104,250000000	SUNWARD		731,250.00
A 38473 T	NOTE (95.27)	08/15/00 02/15/04	912827565	40	000	6.0915	14,374,218.75		104,250000000	SUNWARD		1,263,281.25

(РЕЗУЛЬТАТ)

INVESTMENTS OUTSTANDING AS OF 10/31/02

MAJOR SORT KEY IS ICCF

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INF PRICE SOURCE	UNREALIZED GAIN/LOSS
A 38474 T	NOTE (95.25) 08/15/00 02/15/04	912827556	19	100	4.7500	15,000,000.00	15,637,500.00	151,019.02	1,263,281.2500
A 38476 T	NOTE (95.25) 08/15/00 02/15/04	912827556	19	100	6.0915	14,374,218.75	104,250,000.00	SINRGD 151,019.02	1,263,281.2500
A 38477 T	NOTE (95.18) 08/15/00 02/15/04	912827556	19	100	6.0915	14,374,218.75	104,250,000.00	SINRGD 151,019.02	1,263,281.2500
A 38708 T	NOTE (99.11) 02/16/01 02/15/04	912827556	19	100	6.1845	14,332,031.25	104,250,000.00	SINRGD 302,038.04	1,476,562.5000
A 38718 T	NOTE (96.01) 02/23/01 02/15/04	912827556	19	100	4.9941	29,798,437.50	104,250,000.00	SINRGD 181,222.83	801,562.5000
A 38764 T	NOTE (100.21) 03/29/01 02/15/04	912827556	19	100	4.7500	10,062,500.00	10,425,000.00	SINRGD 100,679.35	362,500.0000
A 38797 T	NOTE (100.22) 04/16/01 02/15/04	912827556	19	100	4.5147	10,062,500.00	10,425,000.00	SINRGD 100,679.35	362,500.0000
A 38803 T	NOTE (100.12) 04/17/01 02/15/04	912827556	19	100	4.4868	10,068,750.00	10,425,000.00	SINRGD 100,679.35	362,500.0000
A 38805 T	NOTE (100.14) 04/17/01 02/15/04	912827556	19	100	4.7500	25,009,000.00	26,062,500.00	SINRGD 251,698.37	972,556.2500
A 38806 T	NOTE (100.14) 05/01/01 02/15/04	912827556	19	100	4.5788	25,111,328.13	26,062,500.00	SINRGD 251,698.37	951,171.8700
A 38807 T	NOTE (100.14) 05/01/01 02/15/04	912827556	19	100	4.7500	25,000,000.00	26,062,500.00	SINRGD 251,698.37	951,031.2500
A 37949 T	NOTE (99.17) 11/15/99 05/15/04	912827556	19	100	4.5818	25,107,421.88	26,062,500.00	SINRGD 251,698.37	955,078.1100
A 38273 T	NOTE (99.22) 05/10/00 05/15/04	912827556	19	100	5.8824	19,506,250.00	105,656,500.00	SINRGD 485,054.35	1,625,000.0000
A 38274 T	NOTE (99.22) 05/10/00 05/15/04	912827556	19	100	6.7885	9,467,187.50	105,656,500.00	SINRGD 242,527.17	1,098,437.5000
A 38275 T	NOTE (99.22) 05/10/00 05/15/04	912827556	19	100	6.7391	9,465,625.00	105,656,500.00	SINRGD 242,527.17	1,098,437.5000
A 38276 T	NOTE (99.22) 05/10/00 05/15/04	912827556	19	100	6.7885	9,467,187.50	105,656,500.00	SINRGD 242,527.17	1,098,437.5000
A 38810 T	NOTE (101.30) 05/02/01 05/15/04	912827556	19	100	4.5642	50,960,997.50	105,656,500.00	SINRGD 1,212,635.87	1,867,187.5000
A 39282 T	NOTE (95.24) 05/15/02 11/15/06	912827763	19	100	4.5592	47,867,187.50	103,718,750.00	SINRGD 808,423.91	3,992,187.5000
SUBTOTAL	(INV TYPE) 12 TREASURY NOTES	29.778(M)			4.4959	753,005,000.00	781,157,671.88	11,993,456.00	37,140,723.4100
					4.8566	744,016,948.47	103,738,710,000		

[illegible]

CITY OF SAN FRANCISCO
M. R. DANIEL DAILY 4 15-554-487

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 10/31/02

MAJOR SORT KEY IS ICC#

PAGE: 4
RUN: 11/02/02 00:02:46

INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND	SEC CN	TR	PAR/SKARS	MARKET VALUE	CURR ACRR	INT UNREALIZED GAIN
							YTM RT	BOOK	PRICE	SOURCE	UNREALIZED LOSS
A 39436	FEDRL NATL MTG ASSN DISC N	10/04/02 02/07/03	313588BP9	19	100	1.5700		50,000,000.00	49,759,081.33		61,055.56
						1.5787		49,725,250.00	99,518,166,667		-27,222.23
A 39437	FEDERAL NATL MTG ASSN DISC N	10/04/02 02/07/03	313588BP9	19	100	1.5700		50,000,000.00	49,759,081.33		61,055.56
						1.5787		49,725,250.00	99,518,166,667		-27,222.23
A 39438	FEDERAL NATL MTG ASSN DISC N	10/04/02 02/07/03	313588BP9	19	100	1.5700		50,000,000.00	49,759,081.33		61,055.56
						1.5787		49,725,250.00	99,518,166,667		-27,222.23
A 39439	FEDERAL NATL MTG ASSN DISC N	10/04/02 02/07/03	313588BP9	19	100	1.5700		50,000,000.00	49,759,081.33		61,055.56
						1.5787		49,725,250.00	99,518,166,667		-27,222.23

SUBTOTAL (Inv Type) 41 FRMA DISCOUNT NOTES 9.72%(M) 1.6264 256,000,000.00 254,980,305.54 792,583.35 -4,861.11

1.6379 254,291,875.00 99,60168200000 -109,013.92

A 39440	FEDL HOME LOAN BK CONS DISC	10/04/02 11/01/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39441	FEDL HOME LOAN BK CONS DISC	10/04/02 11/01/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39442	FEDL HOME LOAN BK CONS DISC	10/04/02 11/01/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39446	FEDL HOME LOAN BK CONS DISC	10/04/02 11/01/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39447	FEDL HOME LOAN BK CONS DISC	10/04/02 11/01/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56

SUBTOTAL (Inv Type) 41 FRMA DISCOUNT NOTES 9.72%(M) 1.6264 256,000,000.00 254,980,305.54 792,583.35 -4,861.11

1.6379 254,291,875.00 99,60168200000 -109,013.92

A 39462	FEDL HOME LOAN BK CONS DISC	10/09/02 11/06/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39464	FEDL HOME LOAN BK CONS DISC	10/09/02 11/06/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39466	FEDL HOME LOAN BK CONS DISC	10/09/02 11/06/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39468	FEDL HOME LOAN BK CONS DISC	10/09/02 11/06/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56
A 39470	FEDL HOME LOAN BK CONS DISC	10/09/02 11/06/02	313385MT8	19	100	1.6600		50,000,000.00	50,000,000.00		64,555.56
						1.6621		49,935,444.44	100,000,000,000		64,555.56

SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 13.97%(M) 1.6532 367,000,000.00 366,509,929.17 556,835.00 14,737.51

1.6589 365,938,356.66 99,86646600000

A 39463	FEDL HOME LN MTG CORP DISC N	10/11/02 11/05/02	313397N31	19	100	1.6500		30,000,000.00	29,994,500.00		28,875.00
						1.6519		29,965,625.00	99,981666667		0.00
A 39092	FEDL HOME LN MTG CORP DISC N	12/13/01 11/15/02	313397P54	19	100	1.9700		49,500,000.00	49,468,237.50		874,926.25
						2.0070		48,587,151.25	99,935833333		6,160.00
A 39431	FEDL HOME LN MTG CORP DISC	10/04/02 01/02/03	313396AB9	19	100	1.6300		50,000,000.00	49,863,944.44		4,305.55
						1.6367		49,796,250.00	99,727888889		4,305.55
A 39432	FEDL HOME LN MTG CORP DISC	10/04/02 01/02/03	313396AB9	19	100	1.6300		50,000,000.00	49,863,944.44		4,305.55
						1.6367		49,796,250.00	99,727888889		4,305.55

SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC 13.97%(M) 1.6532 367,000,000.00 366,509,929.17 556,835.00 14,737.51

1.6589 365,938,356.66 99,86646600000

RUN: 11/02/02 00:02:46

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44:Y0:00 00:00/02 MON: MON: 20/20/02

INVSMT	DESCRIPTION	CUSIP	FUND NO.	MATURITY (YEARS)	DATE	SAF/PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	FAR VALUE	BOOK VALUE
A 31985 T BILL	1212995L8	805 11/07/02	08/08/02	000	1.565	1.571	99.604		20,000,000.00	19,920,880.50	19,920,880.50
A 31986 T BILL	1212995L8	100 11/07/02	08/21/02	000	1.565	99.658			40,000,000.00	39,861,066.66	39,861,066.66
A 31912 UNITED STATES TREAS BIL	1212995L5	100 11/14/02	06/25/02	000	1.710	1.722	99.326		45,000,000.00	45,662,750.00	45,662,750.00
A 31915 UNITED STATES TREAS BIL	1212995L5	100 11/14/02	09/30/02	000	1.595	1.599	99.756		46,000,000.00	45,887,906.99	45,887,906.99
A 31946 T BILL	1212995L3	100 11/21/02	10/33/02	000	1.655	1.657	99.867		35,000,000.00	34,953,338.11	34,953,338.11
A 31947 T BILL	1212995L3	100 11/21/02	10/33/02	000	1.655	1.657	99.867		30,000,000.00	29,960,004.00	29,960,004.00
A 31914 UNITED STATES TREAS BIL	1212995L9	100 01/30/03	08/07/02	000	1.695	1.710	99.128		50,000,000.00	49,573,895.86	49,573,895.86
A 31981 T BILL	1212995L9	100 01/30/03	08/07/02	000	1.580	1.592	99.248		30,000,000.00	29,768,266.66	29,768,266.66
A 31982 T BILL	1212995L9	100 01/30/03	08/07/02	000	1.580	1.592	99.248		30,000,000.00	29,768,266.66	29,768,266.66
A 31983 T BILL	1212995L9	100 02/06/03	08/08/02	000	1.505	1.517	99.329		5,000,000.00	4,961,956.99	4,961,956.99
A 31984 T BILL	1212995L9	100 02/06/03	10/10/02	000	1.505	1.513	99.503		40,000,000.00	44,665,221.11	44,665,221.11
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31950 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	1212995L7	100 02/06/03	10/10/02	000	1.505	1.513	99.503		50,000,000.00	48,751,256.90	48,751,256.90
A 31949 T BILL	121										

CITY OF COUNTY OF SAN FRANCISCO
 DANIEL DAILY INVENTORY
 INVESTMENTS OUTSTANDING AS OF 10/31/02

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MR. INVESTMENT
 MAJOR SORT KEY IS ICCH

INVSMT	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FITCH)	PURCHASE DATE	SAV/ PRHP	CUPN RATE	TRNG YIELD	BOOK PRICE	PRR VALUE	BOOK VALUE
NO.										SHARES	
A 37378	T NOTE (99.22)	912827556	100	02/15/04	02/15/99	000	4.750	4.825	99.672	15,000,000.00	14,906,781.25
A 37379	T NOTE (99.12)	912827556	100	02/15/04	02/15/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00
A 38433	T NOTE (95.27)	912827556	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (95.27)	912827556	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38476	T NOTE (95.27)	912827556	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (95.18)	912827556	100	02/15/04	02/15/01	000	4.750	6.984	95.547	15,000,000.00	14,372,031.25
A 38708	T NOTE (99.11)	912827556	100	02/15/04	02/15/01	000	4.750	6.984	95.547	15,000,000.00	29,729,432.50
A 38718	T NOTE (99.26)	912827556	100	02/15/04	02/23/01	000	4.750	4.874	99.767	18,000,000.00	17,920,437.50
A 38764	T NOTE (100.21)	912827556	100	02/15/04	04/15/01	000	4.750	4.837	100.625	10,000,000.00	10,062,500.00
A 38777	T NOTE (100.12)	912827556	100	02/15/04	04/15/01	000	4.750	4.861	100.668	10,000,000.00	10,068,750.00
A 38805	T NOTE (100.12)	912827556	100	02/15/04	04/15/01	000	4.750	4.861	100.339	25,000,000.00	25,009,843.75
A 38806	T NOTE (100.14)	912827556	100	02/15/04	05/01/01	000	4.750	4.892	100.442	25,000,000.00	25,110,348.13
A 38807	T NOTE (100.14)	912827556	100	02/15/04	05/01/01	000	4.750	4.892	100.442	25,000,000.00	25,110,348.13
A 37949	T NOTE (99.11)	912827555	100	02/15/04	11/15/99	000	5.350	6.982	99.430	20,000,000.00	20,150,250.00
A 38213	T NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.350	6.982	94.672	10,000,000.00	9,446,716.50
A 38274	T NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.350	6.982	94.672	10,000,000.00	9,446,716.50
A 38275	T NOTE (99.22)	912827555	100	05/15/04	05/10/00	000	5.350	6.982	94.672	10,000,000.00	18,934,375.50
A 38276	T NOTE (101.21)	912827555	100	05/15/04	05/10/01	000	5.350	4.854	101.952	50,000,000.00	50,960,937.50
A 39282	T NOTE (95.24)	912827753	100	11/15/06	05/15/02	000	5.500	4.359	99.754	50,000,000.00	47,667,187.50

SUBTOTAL (Inv Type) 12 TREASURY NOTES

28.81% (C) 4.496 4.854 98.806 753,005,000.00 744,016,948.47

A 39392	FEDERAL NATL MTG ASSN DI	3135889W5	100	11/01/02	09/03/02	000	1.680	1.685	99.725	25,000,000.00	24,931,166.67
A 39091	FEDERAL NATL MTG ASSN DI	3135889J9	100	11/29/02	12/11/02	000	2.000	2.040	98.050	25,000,000.00	24,532,500.00
A 39340	FEDERAL NATL MTG ASSN DI	313588A08	9906	01/15/03	07/18/02	000	1.750	1.765	99.130	6,000,000.00	5,997,208.33
A 39416	FEDERAL NATL MTG ASSN DI	313588B99	100	02/07/03	10/04/02	000	1.570	1.579	99.451	50,000,000.00	49,725,250.00
A 39417	FEDERAL NATL MTG ASSN DI	313588B99	100	02/07/03	10/04/02	000	1.570	1.579	99.451	50,000,000.00	49,725,250.00
A 39418	FEDERAL NATL MTG ASSN DI	313588B99	100	02/07/03	10/04/02	000	1.570	1.579	99.451	50,000,000.00	49,725,250.00

SUBTOTAL (Inv Type) 41 FNMN DISCOUNT NOTES

9.85% (C) 1.626 1.638 99.333 256,000,000.00 254,291,875.00

A 39440	FEDU HOME LOAN BK CONS D	313385M78	100	11/01/02	10/04/02	000	1.660	1.662	99.871	50,000,000.00	49,935,444.44
A 39441	FEDU HOME LOAN BK CONS D	313385M78	100	11/01/02	10/04/02	000	1.660	1.662	99.871	50,000,000.00	49,935,444.44
A 39442	FEDU HOME LOAN BK CONS D	313385M78	100	11/01/02	10/04/02	000	1.660	1.662	99.871	50,000,000.00	49,935,444.44
A 39446	FEDU HOME LOAN BK CONS D	313385M44	924	11/06/02	10/09/02	000	1.860	1.862	99.871	15,000,000.00	14,980,638.55
A 39447	FEDU HOME LOAN BK CONS D	313385M44	9615	11/06/02	10/09/02	000	1.860	1.862	99.871	5,000,000.00	4,993,544.43
A 39462	FEDU HOME LOAN BK CONS D	313385M44	806	11/06/02	10/09/02	000	1.860	1.862	99.861	30,000,000.00	29,964,250.00
A 39463	FEDU HOME LOAN BK CONS D	313385M44	100	12/02/02	10/11/02	000	1.660	1.662	99.871	7,000,000.00	6,990,962.23
A 39464	FEDU HOME LOAN BK CONS D	313385M79	100	12/02/02	10/11/02	000	1.660	1.656	99.629	50,000,000.00	49,814,375.00
A 39465	FEDU HOME LOAN BK CONS D	313385M79	3	01/02/03	07/13/02	000	1.750	1.764	99.178	20,000,000.00	19,835,654.44
A 39418	FILB HOME LOAN BK CONS D	313388A06	100	01/06/03	09/30/02	000	1.620	1.637	99.561	50,000,000.00	49,780,462.78
A 39417	FILB HOME LOAN BK CONS D	313388A06	100	01/15/03	09/30/02	000	1.620	1.637	99.561	50,000,000.00	49,759,250.00



(SHEET)

CITY/COUNTY OF SAN FRANCISCO
M R . DANIEL DALY 415-554-4487
INVESTMENT INVENTORRY
INVESTMENTS OUTSTANDING AS OF 10/31/02
MAJOR SORT KEY IS ICMH

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	SHARES	BOOK VALUE
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES 14.17%(C)												
A 39463	FEDL HOME LN MTG CORP DI	313397N31	100	11/05/02 10/11/02	000	1.650	1.652	99.885		30,000,000.00		29,965,625.00
A 39092	FEDL HOME LN MTG CORP DI	313397P54	100	11/15/02 12/13/01	000	1.970	2.007	98.156		49,500,000.00		48,587,151.25
A 39431	FEDL HOME LN MTG CORP D	313396AB9	100	01/02/03 10/04/02	000	1.630	1.637	99.593		50,000,000.00		49,796,250.00
A 39432	FEDL HOME LN MTG CORP D	313396AB9	100	01/02/03 10/04/02	000	1.630	1.637	99.593		50,000,000.00		49,796,250.00
A 39433	FEDL HOME LN MTG CORP D	313396AB9	100	01/02/03 10/04/02	000	1.630	1.637	99.593		20,000,000.00		19,918,500.00
SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 7.67%(C)												
A 39468	WELLS CP	9497P1MT4	100	12/27/02 10/31/02	000	1.610	1.614	99.745		50,000,000.00		49,872,541.67
A 39469	WELLS CP	9497P1MT4	100	12/27/02 10/31/02	000	1.610	1.614	99.745		50,000,000.00		49,872,541.67
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 3.86%(C)												
A 39394	WELLS NCD	94975NML4	100	11/05/02 09/05/02	000	1.700	1.700	100.000		45,000,000.00		45,000,000.00
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S 1.74%(C)												
A 39333	PUBLIC TIME DEPOSIT		9531	12/30/02 07/01/02	000	2.200	2.200	100.000		100,000.00		100,000.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .00%(C)												
REPORT TOTALS										100,000.00		100,000.00
ASSETS										2,437	2,546	99,292
FIXED										2,600,605,000.00		2,582,204,482.33

(SHEET)

CITY/COUNTY OF SAN FRANCISCO
 MR. DANIEL DAILY INVESTMENT
 INVESTMENTS OUTSTANDING AS OF 10/31/02
 MAJOR SORT KEY IS BANK

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INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39333	PUBLIC TIME DEPOSIT		9531	12/30/02	07/01/02	000	2.200	2.200	100.000	100,000.00	100,000.00
SUBTOTAL (Bank Code) 19 BANK OF NEW YORK											
REPORT TOTALS											
ASSETS											
FIXED											
100.00%(C)											
2.200 2.200 100.000											
2.200 2.200 100.000											
100,000.00											
100,000.00											

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R. DANIEL DAILY 4 15 - 5 4 - 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/02 TO 10/31/02
SETTLEMENT DATE BASIS
23 FUNDS
PAGE: 1
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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/SETTLE	TIN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
	MEMO	CASH DATE	/ENRNY		YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39018	FEDL HOME LN MTG CORP	19	45	10/23/02	10/23/02	MAT	2.050	-10,270,000.00	-10,061,219.46
				11/01/02	10/23/02	MAT	2.040	-3,000,000.00	-2,942,710.00
39021	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/04/02	MAT	2.080	-15,000,000.00	-14,976,900.00
				11/01/02	10/04/02	MAT	2.080	-15,000,000.00	-14,976,900.00
39101	T NOTE (99.28)	19	40	12/31/02	10/23/02	SALE	3.130	-15,000,000.00	-14,976,900.00
				10/22/02	10/23/02	SALE	3.130	-15,000,000.00	-14,976,900.00
39102	T NOTE (99.28)	19	40	12/31/02	10/23/02	SALE	3.130	-15,000,000.00	-14,976,900.00
				10/22/02	10/23/02	MAT	1.755	-30,000,000.00	-29,795,250.00
39283	T BILL	19	40	10/03/02	10/03/02	MAT	1.767	-7,900,000.00	-7,862,415.75
				11/01/02	10/03/02	MAT	1.730	-7,900,000.00	-7,862,415.75
39311	FEDERAL NATL MTG ASSN	19	40	10/02/02	10/02/02	MAT	1.738	-29,000,000.00	-28,883,613.33
				11/01/02	10/02/02	MAT	1.720	-29,000,000.00	-28,883,613.33
39330	FEDL HOME LOAN BK CONS	19	40	10/02/02	10/02/02	MAT	1.727	-5,000,000.00	-4,979,816.67
				11/01/02	10/02/02	MAT	1.730	-5,000,000.00	-4,979,816.67
39331	FEDERAL NATL MTG ASSN	19	40	10/02/02	10/02/02	MAT	1.730	-28,000,000.00	-27,877,554.44
				11/01/02	10/02/02	MAT	1.717	-28,000,000.00	-27,877,554.44
39332	F.H.L.B	19	87	10/09/02	10/09/02	MAT	1.738	-5,000,000.00	-4,978,738.89
				11/01/02	10/09/02	MAT	1.720	-5,000,000.00	-4,978,738.89
39338	F.H.L.B	19	87	10/09/02	10/09/02	MAT	1.727	-3,000,000.00	-2,988,068.75
				11/01/02	10/09/02	MAT	1.732	-3,000,000.00	-2,988,068.75
39339	FEDERAL NATL MTG ASSN	19	87	10/09/02	10/09/02	MAT	1.710	-8,000,000.00	-7,969,600.00
				11/01/02	10/10/02	MAT	1.717	-8,000,000.00	-7,969,600.00
39342	FEDL HOME LN MTG CORP	19	40	10/10/02	10/10/02	MAT	1.650	-25,000,000.00	-24,927,812.50
				11/01/02	10/10/02	MAT	1.655	-25,000,000.00	-24,927,812.50
39355	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39356	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39357	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39359	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39360	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39361	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39362	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39363	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39365	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
39366	T BILL	19	40	10/03/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00
				11/01/02	10/03/02	MAT	1.655	-50,000,000.00	-49,855,625.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-544-487
DETAIL TRANSACTION REPORT
10/01/02 TO 10/11/02
SETTLEMENT DATE BASIS
23 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY		YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39367 T BILL		19	40	10/03/02 10/03/02	MAT	1.650	-6,000,000.00	-5,982,675.00	-17,325.00
				11/01/02 10/03/02		1.655			6,000,000.00
39368 T BILL		19	40	10/03/02 10/03/02	MAT	1.650	-8,000,000.00	-7,976,900.00	-23,100.00
				11/01/02 10/03/02		1.655			8,000,000.00
39369 FEDERAL NATL MTG ASSN		19	87	10/23/02 10/23/02	MAT	1.695	-1,000,000.00	-996,139.83	-3,860.17
				11/01/02 10/23/02		1.701			1,000,000.00
39370 FEDERAL NATL MTG ASSN		19	87	10/23/02 10/23/02	MAT	1.695	-1,000,000.00	-996,139.00	-3,861.00
				11/01/02 10/23/02		1.702			1,000,000.00
39371 FEDERAL NATL MTG ASSN		19	87	10/23/02 10/23/02	MAT	1.695	-1,000,000.00	-996,139.00	-3,861.00
				11/01/02 10/23/02		1.702			1,000,000.00
39372 FEDERAL NATL MTG ASSN		19	87	10/23/02 10/23/02	MAT	1.695	-1,000,000.00	-996,139.00	-3,861.00
				11/01/02 10/23/02		1.702			1,000,000.00
39373 FEDERAL NATL MTG ASSN		19	87	10/23/02 10/23/02	MAT	1.695	-1,000,000.00	-996,139.00	-3,861.00
				11/01/02 10/23/02		1.702			1,000,000.00
39374 FEDL HOME LOAN BK CONS		19	87	10/04/02 10/04/02	MAT	1.690	-16,000,000.00	-15,952,680.00	-47,320.00
				11/01/02 10/04/02		1.695			16,000,000.00
39375 T BILL		19	40	10/10/02 10/10/02	MAT	1.615	-18,000,000.00	-17,946,705.00	-53,295.00
				11/01/02 10/10/02		1.620			18,000,000.00
39376 FEDERAL NATL MTG ASSN		19	87	10/20/02 10/20/02	MAT	1.695	-12,000,000.00	-11,953,100.00	-46,900.00
				11/01/02 10/20/02		1.692			12,000,000.00
39377 FEDERAL NATL MTG ASSN		19	87	10/20/02 10/20/02	MAT	1.695	-5,000,000.00	-4,980,458.00	-19,542.00
				11/01/02 10/20/02		1.692			5,000,000.00
39378 FEDERAL NATL MTG ASSN		19	87	10/20/02 10/20/02	MAT	1.695	-5,000,000.00	-4,980,458.00	-19,542.00
				11/01/02 10/20/02		1.692			5,000,000.00
39379 FEDERAL NATL MTG ASSN		19	87	10/20/02 10/20/02	MAT	1.695	-5,000,000.00	-4,980,459.00	-19,541.00
				11/01/02 10/20/02		1.692			5,000,000.00
39380 FEDERAL NATL MTG ASSN		19	87	10/20/02 10/20/02	MAT	1.692	-13,000,000.00	-12,949,191.67	-50,808.33
				11/01/02 10/20/02		1.695			13,000,000.00
39389 T BILL		19	87	10/03/02 10/03/02	MAT	1.640	-26,000,000.00	-25,958,544.44	-41,455.56
				11/01/02 10/03/02		1.644			26,000,000.00
39390 T BILL		19	87	10/03/02 10/03/02	MAT	1.640	-50,000,000.00	-49,920,277.78	-79,722.22
				11/01/02 10/03/02		1.644			50,000,000.00
39391 T BILL		19	87	10/03/02 10/03/02	MAT	1.640	-50,000,000.00	-49,920,277.78	-79,722.22
				11/01/02 10/03/02		1.643			50,000,000.00
39393 FEDERAL NATL MTG ASSN		19	40	10/10/02 10/10/02	MAT	1.690	-50,000,000.00	-49,934,277.78	-65,722.22
				11/01/02 10/10/02		1.695			50,000,000.00
39395 T BILL		19	40	10/10/02 10/04/02	SALE	1.675	-50,000,000.00	-49,934,861.11	-65,180.56
				10/04/02 10/04/02		1.677			49,986,333.33
39396 T BILL		19	40	10/10/02 10/04/02	SALE	1.675	-50,000,000.00	-49,934,861.11	-65,180.56
				10/04/02 10/04/02		1.677			49,986,333.33
39397 T BILL		19	40	10/10/02 10/08/02	SALE	1.675	-50,000,000.00	-49,934,861.11	-60,466.11
				10/11/02 10/08/02		1.677			49,995,486.11
39398 T BILL		19	87	10/10/02 10/10/02	MAT	1.675	-50,000,000.00	-49,934,861.11	-65,138.89
				11/01/02 10/10/02		1.677			50,000,000.00

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/02 TO 10/31/02

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SETTLEMENT DATE BASIS
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INVEST NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY ENTER	TRADE/ SETTLE	TYN COUPON	PAR VALUE	BOOK PRM / (DISC)	VALUE	(INTEREST)	(GAIN/LOSS)
	MEMO	CASH DEBIT				ORIGINAL			(ACCRET)	SETTLEMENT
39399	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-50,000,000.00	-49,934,861.11	-65,138.89
				11/01/02	10/10/02		1.677			50,000,000.00
39400	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-50,000,000.00	-49,934,861.11	-65,138.89
				11/01/02	10/10/02		1.677			50,000,000.00
39401	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-50,000,000.00	-49,934,861.11	-65,138.89
				11/01/02	10/10/02		1.677			50,000,000.00
39402	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-50,000,000.00	-49,934,861.11	-65,138.89
				11/01/02	10/10/02		1.677			50,000,000.00
39403	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-50,000,000.00	-49,934,861.11	-65,138.89
				11/01/02	10/10/02		1.677			50,000,000.00
39404	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-17,000,000.00	-16,977,852.79	-22,147.21
				11/01/02	10/10/02		1.677			17,000,000.00
39405	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-5,000,000.00	-4,993,486.11	-6,513.89
				11/01/02	10/10/02		1.677			5,000,000.00
39406	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-5,000,000.00	-4,993,486.11	-6,513.89
				11/01/02	10/10/02		1.677			5,000,000.00
39407	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-2,000,000.00	-1,997,394.44	-2,605.56
				11/01/02	10/10/02		1.677			2,000,000.00
39408	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-2,000,000.00	-1,997,394.44	-2,605.56
				11/01/02	10/10/02		1.677			2,000,000.00
39409	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-7,000,000.00	-6,990,880.56	-9,119.44
				11/01/02	10/10/02		1.677			7,000,000.00
39410	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-6,000,000.00	-5,992,183.33	-7,816.67
				11/01/02	10/10/02		1.677			6,000,000.00
39411	T BILL	19	87	11/01/02	10/10/02	MAT	1.675	-6,000,000.00	-5,992,183.33	-7,816.67
				11/01/02	10/10/02		1.677			6,000,000.00
39413	FEDL HOME LOAN BK CONS	19	40	10/16/02	10/16/02	MAT	1.670	-17,000,000.00	-16,977,786.67	-22,213.33
				11/01/02	10/16/02		1.682			17,000,000.00
39418	FHDB	19	40	01/06/03	10/01/02	PURC	1.630	50,000,000.00	49,780,402.78	-49,780,402.78
				10/04/02	10/01/02		1.637			-219,597.22
39419	FEDERAL NATL MTG ASSN	19	87	10/04/02	10/03/02	PURC	1.690	50,000,000.00	49,997,652.78	-49,997,652.78
				10/04/02	10/03/02		1.690			-2,347.22
39420	FEDERAL NATL MTG ASSN	19	87	11/01/02	10/04/02	MAT	1.690	-50,000,000.00	-49,997,652.78	-2,347.22
				10/04/02	10/03/02		1.690			50,000,000.00
39421	FEDERAL NATL MTG ASSN	19	87	11/01/02	10/04/02	MAT	1.690	-50,000,000.00	-49,997,652.78	-2,347.22
				10/04/02	10/03/02		1.690			50,000,000.00
39422	FEDERAL NATL MTG ASSN	19	87	11/01/02	10/04/02	MAT	1.690	-50,000,000.00	-49,997,652.78	-2,347.22
				10/04/02	10/03/02		1.690			50,000,000.00

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 4 15-554 4 8 7
DETAIL TRANSACTION REPORT
10/01/02 TO 10/31/02
SETTLEMENT DATE BASIS
23 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/SETTLE	TXN TYPE	CUPON YIELD	PAR VALUE	ORIGINAL FACE	PREM / (DISC)	BOOK VALUE	(INTEREST)	(GAIN/LOSS)
MEMO		CASH DATE	ENTRY								ACCRET	SETTLEMENT
39423	FEDERAL NATL MTG ASSN	19	87	10/04/02	10/04/02	MAT	1.650	-50,000,000.00	-49,997,652.78	-2,347.22	50,000,000.00	
				11/01/02	10/04/02		1.650	50,000,000.00	49,997,652.78			
39423	FEDERAL NATL MTG ASSN	19	87	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39424	FEDERAL NATL MTG ASSN	19	87	10/04/02	10/04/02	MAT	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				11/01/02	10/04/02		1.650	50,000,000.00	49,997,652.78			
39424	FEDERAL NATL MTG ASSN	19	87	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39425	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/04/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				10/04/02	10/03/02		1.650	50,000,000.00	49,997,652.78			
39425	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				11/01/02	10/04/02		1.650	50,000,000.00	49,997,652.78			
39426	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39427	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				11/01/02	10/04/02		1.650	50,000,000.00	49,997,652.78			
39428	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39429	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				11/01/02	10/04/02		1.650	50,000,000.00	49,997,652.78			
39429	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39429	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				11/01/02	10/04/02		1.650	50,000,000.00	49,997,652.78			
39430	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39430	FEDL HOME LOAN BK CONS	19	40	10/04/02	10/03/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				11/01/02	10/04/02		1.650	50,000,000.00	49,997,652.78			
39431	FEDL HOME LN MTG CORP	19	40	10/02/02	10/04/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39431	FEDL HOME LN MTG CORP	19	40	10/02/02	10/04/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39432	FEDL HOME LN MTG CORP	19	40	10/02/02	10/04/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	50,000,000.00	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39433	FEDL HOME LN MTG CORP	19	40	10/02/02	10/04/02	PURC	1.650	50,000,000.00	49,997,652.78	-2,347.22	-49,997,652.78	
				10/04/02	10/03/02		1.650	-50,000,000.00	-49,997,652.78	-2,347.22		
39434	T BILL	19	87	04/03/03	10/04/02	PURC	1.455	50,000,000.00	49,631,715.28	-368,284.72	-49,631,715.28	
				10/04/02	10/04/02		1.456	50,000,000.00	49,631,715.28			
39435	T BILL	19	87	04/03/03	10/04/02	PURC	1.455	50,000,000.00	49,631,715.28	-368,284.72	-49,631,715.28	
				10/04/02	10/04/02		1.456	50,000,000.00	49,631,715.28			

ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DAILY
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/02 TO 10/31/02
SETTLEMENT DATE BASIS
23 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/SETTLE	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
	MEMO	CASH DATE	ENTIRE		TIF YIELD	ORIGINAL PRICE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39436	FEDERAL NATL MTG ASSN	19	87 02/07/03	10/04/02	PURC	1.570	50,000,000.00	49,725,250.00	-49,725,250.00
			10/04/02	10/04/02		1.579	49,724,250.00		
39437	FEDERAL NATL MTG ASSN	19	87 02/07/03	10/04/02	PURC	1.570	50,000,000.00	49,725,250.00	-49,725,250.00
			10/04/02	10/04/02		1.579	49,724,250.00		
39438	FEDERAL NATL MTG ASSN	19	87 02/07/03	10/04/02	PURC	1.570	50,000,000.00	49,725,250.00	-49,725,250.00
			10/04/02	10/04/02		1.579	49,724,250.00		
39439	FEDERAL NATL MTG ASSN	19	87 02/07/03	10/04/02	PURC	1.570	50,000,000.00	49,725,250.00	-49,725,250.00
			10/04/02	10/04/02		1.579	49,724,250.00		
39440	FEDL HOME LOAN BK CONS	19	40 11/01/02	10/04/02	PURC	1.660	50,000,000.00	49,935,444.44	-49,935,444.44
			10/04/02	10/04/02		1.662	49,934,444.44		
39441	FEDL HOME LOAN BK CONS	19	40 11/01/02	10/04/02	PURC	1.660	50,000,000.00	49,935,444.44	-49,935,444.44
			10/04/02	10/04/02		1.662	49,934,444.44		
39442	FEDL HOME LOAN BK CONS	19	40 11/01/02	10/04/02	PURC	1.660	50,000,000.00	49,935,444.44	-49,935,444.44
			10/04/02	10/04/02		1.662	49,934,444.44		
39443	T BILL	19	87 03/27/03	10/04/02	PURC	1.465	50,000,000.00	49,645,958.33	-49,645,958.33
			10/04/02	10/04/02		1.475	49,645,958.33		
39444	T BILL	19	87 03/27/03	10/04/02	PURC	1.465	50,000,000.00	49,645,958.33	-49,645,958.33
			10/04/02	10/04/02		1.475	49,645,958.33		
39446	FEDL HOME LOAN BK CONS	19	40 11/06/02	10/09/02	PURC	1.660	15,000,000.00	14,980,633.33	-14,980,633.33
			10/11/02	10/09/02		1.662	14,979,633.33		
39447	FEDL HOME LOAN BK CONS	19	40 11/06/02	10/09/02	PURC	1.660	5,000,000.00	4,993,544.44	-4,993,544.44
			10/11/02	10/09/02		1.662	4,992,544.44		
39448	T BILL	19	87 02/06/03	10/10/02	PURC	1.505	50,000,000.00	49,751,256.94	-49,751,256.94
			10/11/02	10/10/02		1.513	49,750,256.94		
39449	T BILL	19	87 02/06/03	10/10/02	PURC	1.505	50,000,000.00	49,751,256.94	-49,751,256.94
			10/11/02	10/10/02		1.513	49,750,256.94		
39450	T BILL	19	87 02/06/03	10/10/02	PURC	1.505	50,000,000.00	49,751,256.94	-49,751,256.94
			10/11/02	10/10/02		1.513	49,750,256.94		
39451	T BILL	19	87 02/06/03	10/10/02	PURC	1.505	50,000,000.00	49,751,256.94	-49,751,256.94
			10/11/02	10/10/02		1.513	49,750,256.94		
39452	T BILL	19	87 02/06/03	10/10/02	PURC	1.505	50,000,000.00	49,751,256.94	-49,751,256.94
			10/11/02	10/10/02		1.513	49,750,256.94		
39453	T BILL	19	87 02/06/03	10/10/02	PURC	1.505	50,000,000.00	49,751,256.94	-49,751,256.94
			10/11/02	10/10/02		1.513	49,750,256.94		
39454	T NOTE	19	40 09/30/04	10/10/02	PURC	1.875	50,000,000.00	50,166,380.49	-50,166,380.49
			10/11/02	10/10/02		1.877	50,165,380.49		
39455	T NOTE (100.9)	19	40 09/30/04	10/10/02	PURC	1.875	50,000,000.00	50,166,380.49	-50,166,380.49
			10/11/02	10/10/02		1.877	50,165,380.49		
39456	T NOTE (100.9)	19	40 09/30/04	10/10/02	PURC	1.875	50,000,000.00	50,166,380.49	-50,166,380.49
			10/11/02	10/10/02		1.877	50,165,380.49		

ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 4 15 - 5 5 4 - 4 8 7

DETAIL TRANSACTION REPORT - FIXED INCOME

10/01/02 TO 10/31/02

SETTLEMENT DATE BASIS

23 FUNDS

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INVSMT NO.	DESCRIPTION/POOL#	BANK CASH DATE / ENTRY	MATURITY / SETTL	TRADE / TY	PRCN COMPN / YIELD	PAR VALUE / ORIGINAL FACE	BOOK VALUE / PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN/LOSS) SETTLEMENT
39456	T NOTE (100.9)	19	87 09/30/04	10/10/02	SALE	1.875	-50,000.000.00	-50,154,661.74	-35,155.25
			10/10/02			1.741	154,661.74		50,189,817.39
39457	T NOTE (100.9)	19	45 09/30/04	10/10/02	PURC	1.875	50,000.000.00	50,158,567.99	-50,158,567.99
			10/11/02	10/10/02		1.725	158,567.99		-51,250.00
39458	T NOTE (100.9)	19	45 09/30/04	10/10/02	PURC	1.875	25,000.000.00	25,083,190.25	50,189,817.39
			10/11/02	10/10/02		1.729	83,190.25		-25,083,190.25
39459	T NOTE (100.9)	19	87 09/30/04	10/10/02	PURC	1.875	50,000.000.00	50,158,567.99	-50,158,567.99
			10/11/02	10/10/02		1.729	83,190.25		-31,250.00
39460	T NOTE (100.9)	19	87 09/30/04	10/10/02	PURC	1.875	25,000.000.00	25,077,330.88	25,094,903.00
			10/11/02	10/10/02		1.741	77,330.88		-25,077,330.88
39461	T NOTE (100.9)	19	87 09/30/04	10/10/02	PURC	1.875	25,000.000.00	25,077,330.88	-17,578.12
			10/11/02	10/10/02		1.741	77,330.88		25,094,903.00
39462	FEDL HOME LOAN BK CONS	19	87 10/11/02	10/10/02	SALE	1.875	-25,000.000.00	-25,083,190.25	-25,083,190.25
			10/11/02	10/10/02		1.729	83,190.25		-19,531.25
39463	FEDL HOME LN MFG CORP	19	87 10/11/02	10/11/02	PURC	1.652	30,000.000.00	29,964,250.00	25,102,121.50
			10/11/02	10/11/02		1.652	34,375.00		-29,964,250.00
39464	FEDL HOME LOAN BK CONS	19	40 10/11/02	10/09/02	PURC	1.652	7,000.000.00	6,990,962.23	-29,965,625.00
			10/11/02	10/15/02		1.753	30,000.000.00		-6,990,962.23
39465	T NOTE	19	40 10/15/02	10/15/02	SALE	1.753	-30,000.000.00	-30,817,866.85	-30,817,866.85
			10/15/02			1.753	817,866.85		-31,640.63
39466	T BILL	19	87 11/21/02	10/23/02	PURC	1.655	35,000.000.00	34,953,528.19	30,849,507.47
			10/23/02			1.657	30,000.000.00		-34,953,338.19
39468	WELLS CP	19	41 12/27/02	10/31/02	PURC	1.610	50,000.000.00	49,872,541.67	-29,960,004.17
			10/31/02			1.614	50,000.000.00		-49,872,541.67
39469	WELLS CP	19	41 12/27/02	10/31/02	PURC	1.610	50,000.000.00	49,872,541.67	-49,872,541.67
			10/31/02			1.614	50,000.000.00		-49,872,541.67

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DALY 4 15 - 554 - 4487
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/02 TO 10/31/02
REPORT GRAND TOTALS
ASSETS

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CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



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SUSAN LEAL
TREASURERDANIEL P. DALY
CHIEF INVESTMENT OFFICER

DEC - 9 2002

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PUBLIC LIBRARY

December 4, 2002

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past five months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 39,571,752	Earned Interest Yield
Total Net Earnings	\$ 32,263,482	Pooled Funds 3.037%
Average Age of Portfolio	225 Days	All Funds 2.901%

Total cost of the securities on hand November 30, 2002 was \$2,533,545,842 with a market value of \$2,571,103,854 plus fixed assets accrued earnings of \$5,621,179.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of November 30, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of November 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on November 30, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of November 2002.

Very truly yours,


Susan Leal
Treasurer

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Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds

Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart

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CITY / COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS
11/01/02 THROUGH 11/30/02

ALL FUNDS

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	GOV'T SECURITIES		TIME DEPOSITS		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,154,050.31	.00	.00	N/A	12,154,050.31
TOTAL NET EARNINGS THIS PERIOD:	5,610,833.18	.00	183.33	N/A	5,611,016.51
AVERAGE DAILY PORTFOLIO BALANCE:	2,515,938,652.04	.00	100,000.00	N/A	2,516,038,652.04
EARNED INCOME YIELD THIS PERIOD:	2.713	.000	2.231	N/A	2.713
END OF PERIOD PORTFOLIO BALANCE:	2,533,445,842.38	.00	100,000.00	N/A	2,533,545,842.38
CURRENT AMORTIZED BOOK VALUE:	2,538,329,564.71	.00	100,000.00	N/A	2,538,429,564.71
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.543	.000	2.231	N/A	2.543
WEIGHTED AVERAGE DAYS TO MATURITY:	224.62	.00	30.00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	224.62	.00	30.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.713

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CITY/COUNTY OF SAN FRANCISCO
M.R. DAILY INVESTMENT
INVESTMENTS OUTSTANDING AS OF 11/30/02
MAJOR SORT KEY IS IC#

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SUMMARY DESCRIPTION

		CURN	TRNG	BOOK	PAR	BOOK
		RATE	YIELD	PRICE	VALUE	VALUE
(INV Type) 11 TREASURY BILLS	34.97%(C)	1.439	1.448	99.440	891,000,000.00	886,007,009.55
(INV Type) 12 TREASURY NOTES	31.12%(C)	4.407	4.765	98.785	798,005,000.00	788,312,786.72
(INV Type) 41 FIMA DISCOUNT NOTES	12.62%(C)	1.546	1.553	99.573	321,000,000.00	319,630,905.55
(INV Type) 43 FEDERAL HOME LOAN DISC NOTES	8.21%(C)	1.615	1.623	99.530	209,000,000.00	208,017,272.22
(INV Type) 44 FMC DISCOUNT NOTES	9.15%(C)	1.534	1.543	99.456	233,000,000.00	231,732,785.00
(INV Type) 81 COMMERCIAL PAPER DISC	3.94%(C)	1.610	1.614	99.745	100,000,000.00	99,745,083.34
(INV Type) 1010 PUBLIC TIME DEPOSIT	.00%(C)	2.200	2.200	100.000	100,000.00	100,000.00
REPORT TOTALS		2.406	2.523	99.273	2,552,105,000.00	2,533,545,842.38
ASSETS	FIXED					

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CITY OF COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY 415-554-4487

(REFRKT)

INVESTMENTS OUTSTANDING AS OF 11/30/02
INVESTMENT INVENTORY WITH MARKET VALUE
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INVEST NUMBER	DESC. SECTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	YIELD CMY TR	PAR/SHARES	BOOK	MARKET VALUE	PRICE	CURR ACGR	INT	UNREALIZED GAIN
A 39334	UNITED STATES TREAS BILLS 07/12/02 01/09/03	912795L16	19	100	1.6950	50,000,000.00	49,939,062.50	334,291.67				30,875.00
A 39381	T BILL 08/07/02 01/30/03	912795L19	19	100	1.7096	49,573,895.83	99,8781250000	SUNWARD				
A 39382	T BILL 08/07/02 01/30/03	912795L19	87	100	1.5800	30,000,000.00	29,944,627.13	152,713.33				23,672.13
A 39383	T BILL 08/07/02 01/30/03	912795L19	87	100	1.5923	29,768,266.67	99,8155777049	SUNWARD				
A 39384	T BILL 08/08/02 02/06/03	912795L17	87	100	1.5800	30,000,000.00	29,944,627.13	152,713.33				23,672.13
A 39384	T BILL 08/08/02 02/06/03	912795L17	19	904	1.5050	5,000,000.00	99,8155777049	SUNWARD				
A 39448	T BILL 10/10/02 02/06/03	912795L17	87	100	1.5050	4,961,956.94	4,989,223.35	24,018.20				3,228.21
A 39449	T BILL 10/10/02 02/06/03	912795L17	19	100	1.5050	4,000,000.00	99,78446691176	SUNWARD				
A 39450	T BILL 10/10/02 02/06/03	912795L17	87	100	1.5125	43,665,221.11	99,803,665.44	211,516.11				28,408.22
A 39451	T BILL 10/10/02 02/06/03	912795L17	87	100	1.5125	50,000,000.00	49,892,233.46	108,694.45				32,282.07
A 39452	T BILL 10/10/02 02/06/03	912795L17	87	100	1.5125	49,751,256.94	99,892,233.46	108,694.45				32,282.07
A 39453	T BILL 10/10/02 02/06/03	912795L17	19	100	1.5050	50,000,000.00	49,892,233.46	108,694.45				32,282.07
A 39482	TREASURY BILLS 11/07/02 02/06/03	912795L17	87	100	1.5125	49,751,256.94	99,78446691176	108,694.45				32,282.07
A 39483	TREASURY BILLS 11/07/02 02/06/03	912795L17	19	100	1.1936	50,000,000.00	49,892,233.46	39,666.67				2,965.57
A 39484	TREASURY BILLS 11/07/02 02/06/03	912795L17	87	100	1.1936	49,849,597.22	99,78446691176	SUNWARD				
A 39485	TREASURY BILLS 11/07/02 02/06/03	912795L17	19	100	1.2150	50,000,000.00	49,892,233.46	40,500.00				5,295.96
A 39486	TREASURY BILLS 11/07/02 02/06/03	912795L17	87	100	1.2150	49,846,437.50	99,78446691176	SUNWARD				
A 39487	TREASURY BILLS 11/07/02 02/06/03	912795L17	19	100	1.1930	20,000,000.00	19,956,893.38	15,866.67				1,187.82
A 39488	TREASURY BILLS 11/07/02 02/06/03	912795L17	87	100	1.1936	19,933,838.89	99,78446691176	SUNWARD				
A 39489	TREASURY BILLS 11/07/02 02/06/03	912795L17	19	805	1.1930	20,000,000.00	19,956,893.38	15,866.67				1,187.82
A 39490	TREASURY BILLS 11/07/02 02/06/03	912795L17	87	100	1.1936	19,933,838.89	99,78446691176	SUNWARD				
A 39491	TREASURY BILLS 11/06/02 02/13/03	912795L15	19	100	1.3600	15,000,000.00	14,963,000.00	14,166.67				4,933.33
A 39492	TREASURY BILLS 11/06/02 02/13/03	912795L15	87	100	1.3651	14,943,900.00	99,75313333333	SUNWARD				
A 39493	TREASURY BILLS 11/06/02 02/27/03	912795SM6	19	806	1.3650	7,000,000.00	6,978,370.79	6,633.42				1,727.45
A 39494	TREASURY BILLS 11/06/02 03/06/03	912795SM4	19	924	1.3650	15,000,000.00	14,948,974.61	14,218.75				3,005.86
A 39481	TREASURY BILLS 11/06/02 03/13/03	912795MC2	19	9615	1.3600	5,000,000.00	4,982,979.37	4,722.22				2,246.04
A 39490	T BILL 11/25/02 03/20/03	912795SMD0	19	100	1.3666	4,976,011.11	99,65958737864	SUNWARD				
A 39443	T BILL 10/04/02 03/27/03	912795SM8	87	100	1.1950	50,000,000.00	49,814,504.55	9,958.33				-4,885.72
A 39444	T BILL 10/04/02 03/27/03	912795SM8	19	100	1.1950	49,809,131.94	99,62840509091	SUNWARD				
A 39434	T BILL 10/04/02 03/27/03	912795SM8	87	100	1.4754	50,000,000.00	49,814,102.56	50,130.34				50,130.34
A 39435	T BILL 10/04/02 04/03/03	912795SM5	19	9531	1.4754	49,645,958.33	99,62820512821	SUNWARD				
A 39435	T BILL 10/04/02 04/03/03	912795SM5	87	100	1.4754	49,645,958.33	99,62820512821	SUNWARD				
A 39435	T BILL 10/04/02 04/03/03	912795SM5	19	9531	1.4650	50,000,000.00	49,814,102.56	118,013.89				118,013.89
A 39435	T BILL 10/04/02 04/03/03	912795SM5	87	100	1.4759	49,631,715.28	99,5792620966	SUNWARD				48,783.93
A 39435	T BILL 10/04/02 04/03/03	912795SM5	19	859	1.4650	50,000,000.00	49,798,513.10	118,013.89				48,783.93

CITY / COUNTY OF SAN FRANCISCO
M. F. DANIEL DALY 415-554-4487

(REPMKT)

INVESTMENTS OUTSTANDING AS OF 11/30/02

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND CPM RATE	YTM	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACGR INT	UNREALIZED GAIN
SUBTOTAL (Inv Type) 11 TREASURY BILLS												
					34.568(M)	1.4493	891,000,000.00		888,687,210.63		2,161,156.30	523,910.50
						1.4476	866,007,009.55		99,740,280,000.00			4,885.72
36594 T	NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	5005	5.5000	200,000.00		202,750.00		1,873.63	3,740.00
				19	000	5.6148	199,010.00		101,375,000,000.00		SINCRD	
36595 T	NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	100	5.5000	8,650,000.00		8,768,937.50		81,034.34	162,205.00
				19	000	5.6160	8,606,732.50		101,375,000,000.00		SINCRD	
36596 T	NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3052	5.5000	150,000.00		152,062.50		1,405.22	2,805.00
				19	000	5.6148	149,257.50		101,375,000,000.00		SINCRD	
36597 T	NOTE (99.16)	03/31/98 03/31/03	9128274B5	19	3053	5.5000	1,000,000.00		1,013,750.00		9,368.13	18,250.00
				19	000	5.6043	995,500.00		101,375,000,000.00		SINCRD	
38856 T	NOTE (99.7)	07/02/01 06/30/03	9128276Z0	19	1	4.8750	10,000,000.00		10,150,000.00		162,160.33	227,343.75
				19	1	4.8750	9,922,656.25		101,500,000,000.00		SINCRD	
38858 T	NOTE (99.7)	07/02/01 06/30/03	9128276Z0	19	1	4.8750	10,000,000.00		10,150,000.00		162,160.33	228,125.00
				19	100	4.2877	9,921,875.00		101,500,000,000.00		SINCRD	
38861 T	NOTE (99.7)	07/02/01 06/30/03	9128276Z0	19	100	4.8750	10,000,000.00		10,150,000.00		162,160.33	228,125.00
				19	100	4.2877	9,921,875.00		101,500,000,000.00		SINCRD	
38864 T	NOTE (99.135)	07/09/01 06/30/03	9128276Z0	19	100	4.8750	15,000,000.00		15,225,000.00		243,240.49	312,890.62
				19	000	4.1866	14,912,109.38		101,500,000,000.00		SINCRD	
38866 T	NOTE (99.135)	07/09/01 06/30/03	9128276Z0	19	100	4.8750	20,000,000.00		20,300,000.00		324,320.65	415,625.00
				19	000	4.1824	19,884,375.00		101,500,000,000.00		SINCRD	
39942 T	NOTE (88.20)	09/27/94 08/15/03		40	2555	5.7500	5,000.00		5,151.56		84.38	720.31
				40	000	7.5200	4,431.25		103,012,500,000.00		SINCRD	
38616 T	NOTE (95.26)	11/28/00 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,389,052.50		28,117.80	1,020,703.12
				19	000	5.8164	14,368,359.38		102,597,500,000.00		SINCRD	
38792 T	NOTE (99.23)	04/11/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00		20,518,750.00		37,386.06	576,562.50
				19	000	4.3676	19,942,187.50		102,597,500,000.00		SINCRD	
38822 T	NOTE (99.16)	05/15/01 11/15/03	9128274U3	19	100	4.2500	50,000,000.00		51,296,875.00		93,122.65	1,558,593.75
				19	000	4.4736	49,738,281.25		102,597,500,000.00		SINCRD	
38823 T	NOTE (99.15)	05/15/01 11/15/03	9128274U3	19	100	4.2500	25,000,000.00		25,648,437.50		46,761.33	793,203.12
				19	000	4.4803	24,865,234.38		102,597,500,000.00		SINCRD	
38824 T	NOTE (99.15)	05/16/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00		20,518,750.00		37,366.06	626,562.50
				19	000	4.4805	19,892,187.50		102,597,500,000.00		SINCRD	
38829 T	NOTE (99.13)	05/23/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,389,052.50		28,117.80	479,296.87
				19	100	4.5089	14,909,765.63		102,597,500,000.00		SINCRD	
38830 T	NOTE (99.13)	05/23/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,389,052.50		28,117.80	478,125.00
				19	100	4.5055	14,910,937.50		102,597,500,000.00		SINCRD	
38831 T	NOTE (99.12)	05/23/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,389,052.50		28,117.80	485,156.25
				19	100	4.5258	14,903,906.75		102,597,500,000.00		SINCRD	
38832 T	NOTE (99.10)	05/25/01 11/15/03	9128274U3	19	100	4.2500	20,000,000.00		20,518,750.00		37,569.06	659,375.00
				19	100	4.5513	19,859,377.00		102,597,500,000.00		SINCRD	
38841 T	NOTE (99.20)	06/04/01 11/15/03	9128274U3	19	100	4.2500	15,000,000.00		15,389,052.50		28,117.80	450,000.00
				19	100	4.4261	14,939,062.50		102,597,500,000.00		SINCRD	
38843 T	NOTE (99.20)	06/04/01 11/15/03	9128274U3	19	100	4.2500	25,000,000.00		25,648,437.50		46,761.33	793,164.06
				19	100	4.4142	24,905,273.44		102,597,500,000.00		SINCRD	

CITY / COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-487

(REPRINT)

INVESTMENTS OUTSTANDING AS OF 11/30/02
MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION	PURCHASE MATURITY DATE	CUSIP	BANK	FUND	YTM RATE	PAT/SHARES	BOOK	MARKET PRICE	CUPR	ACCR INT	UNREALIZED GAIN
				BROK	SAFE	VAL						UNREALIZED LOSS
A 31378 T	NORE (99.22)	02/16/99 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,562,500.00	209.103.26	SUNGARD	611,718.75	
A 31379 T	NORE (99.12)	02/16/99 02/15/04	9128275A6	74	000	4.8246	14,950,781.25	103,7500000000	209.103.26	SUNGARD	656,250.00	
A 38473 T	NORE (95.27)	02/16/99 02/15/04	9128275A6	74	000	4.8925	14,906,250.00	103,7500000000	209.103.26	SUNGARD	1,188,281.25	
A 38474 T	NORE (95.27)	08/15/00 02/15/04	9128275A6	40	000	6.0915	15,000,000.00	15,562,500.00	209.103.26	SUNGARD	1,188,281.25	
A 38476 T	NORE (95.27)	08/15/00 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,562,500.00	209.103.26	SUNGARD	1,188,281.25	
A 38477 T	NORE (95.18)	08/15/00 02/15/04	9128275A6	19	100	6.0915	14,374,218.75	103,7500000000	209.103.26	SUNGARD	1,210,468.75	
A 38708 T	NORE (99.11)	02/16/01 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,562,500.00	209.103.26	SUNGARD	1,210,468.75	
A 38718 T	NORE (99.26)	02/23/01 02/15/04	9128275A6	19	100	4.7500	15,000,000.00	15,562,500.00	209.103.26	SUNGARD	1,210,468.75	
A 38764 T	NORE (100.21)	03/29/01 02/15/04	9128275A6	19	100	4.8736	17,963,437.50	103,7500000000	209.103.26	SUNGARD	1,210,468.75	
A 38797 T	NORE (100.22)	04/16/01 02/15/04	9128275A6	19	100	4.5147	10,062,500.00	10,375,000.00	139.402.17	SUNGARD	312,500.00	
A 38803 T	NORE (100.13)	04/17/01 02/15/04	9128275A6	19	100	4.7500	10,068,750.00	10,375,000.00	139.402.17	SUNGARD	306,250.00	
A 38805 T	NORE (100.14)	05/01/01 02/15/04	9128275A6	19	100	4.6109	25,089,843.75	103,7500000000	348.505.43	SUNGARD	826,171.87	
A 38806 T	NORE (100.14)	05/01/01 02/15/04	9128275A6	19	100	4.7500	25,105,468.75	103,7500000000	348.505.43	SUNGARD	812,031.25	
A 38807 T	NORE (100.14)	05/01/01 02/15/04	9128275A6	19	100	4.5848	25,107,421.88	103,7500000000	348.505.43	SUNGARD	810,078.12	
A 37949 T	NORE (99.17)	11/15/99 05/15/04	9128275P5	19	100	5.8824	19,506,250.00	105,0312500000	23.204.82	SUNGARD	1,035,937.50	
A 38273 T	NORE (99.22)	05/10/00 05/15/04	9128275P5	19	100	6.7885	10,000,000.00	10,501,325.00	23.204.82	SUNGARD	1,035,937.50	
A 38274 T	NORE (99.22)	05/10/00 05/15/04	9128275P5	19	100	6.7885	10,000,000.00	10,501,325.00	23.204.82	SUNGARD	1,035,937.50	
A 38275 T	NORE (99.22)	05/10/00 05/15/04	9128275P5	19	100	6.7885	10,000,000.00	10,501,325.00	23.204.82	SUNGARD	1,035,937.50	
A 38276 T	NORE (99.22)	05/10/00 05/15/04	9128275P5	19	100	6.7885	10,000,000.00	10,501,325.00	23.204.82	SUNGARD	1,035,937.50	
A 38810 T	NORE (100.30)	05/02/01 05/15/04	9128275P5	19	100	6.7885	10,000,000.00	10,501,325.00	23.204.82	SUNGARD	1,035,937.50	
A 39491 T	NORE (98.225)	11/29/02 11/15/07	9128282A0	74	000	3.2852	49,409,573.55	98,8125000000	6.623.83	SUNGARD	14,843.75	
A 39492 T	NORE (98.17)	11/29/02 11/15/07	9128282A0	45	000	3.1268	4,911,582.35	98,8125000000	6.623.83	SUNGARD	14,843.75	
A 39493 T	NORE (98.17)	11/29/02 11/15/07	9128282A0	19	100	3.0000	4,911,582.35	98,8125000000	6.623.83	SUNGARD	14,843.75	

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL, DAVID 415-554-4487

(REMARK)

INVESTMENT OUTSTANDING AS OF 11/30/02

MAJOR SORT KEY IS ICC#

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BAK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACQ INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Inv Type) 12 TREASURY NOTES									
					31.94%(M)				
39470	FNMA DIST 11/01/02 12/03/02	313589P70	19	100	1.5100	45,000,000.00	44,995,625.00	56,625.00	
39474	FNMA DIST 11/04/02 12/03/02	313589P70	19	100	1.5120	44,939,600.00	99,390,777.78	-600.00	
39471	FNMA 11/01/02 01/08/03	313588A18	19	100	1.4610	23,902,597.22	94,397,663.44	27,375.00	
39340	FEDERAL NMTL MTG ASSN DISC N 07/18/02 01/15/03	313588A18	19	100	1.4610	44,939,600.00	99,390,777.78	-402.78	
39346	FEDERAL NMTL MTG ASSN DISC N 10/04/02 02/07/03	313588A18	19	100	1.5000	45,000,000.00	99,390,777.78	56,250.00	
39437	FEDERAL NMTL MTG ASSN DISC N 10/04/02 02/07/03	313588A18	19	100	1.5000	44,939,600.00	99,390,777.78	-11,875.00	
39438	FEDERAL NMTL MTG ASSN DISC N 10/04/02 02/07/03	313588A18	19	100	1.5000	44,939,600.00	99,390,777.78	39,666.67	
39439	FEDERAL NMTL MTG ASSN DISC N 10/04/02 02/07/03	313588A18	19	100	1.5000	44,939,600.00	99,390,777.78	126,472.22	
39437	FEDERAL NMTL MTG ASSN DISC N 10/04/02 02/07/03	313588A18	19	100	1.5000	44,939,600.00	99,390,777.78	-17,944.44	
39438	FEDERAL NMTL MTG ASSN DISC N 10/04/02 02/07/03	313588A18	19	100	1.5000	44,939,600.00	99,390,777.78	-17,944.44	
39439	FEDERAL NMTL MTG ASSN DISC N 10/04/02 02/07/03	313588A18	19	100	1.5000	44,939,600.00	99,390,777.78	-17,944.44	
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES									
					12.46%(M)				
39416	FEDL HOME LOAN BK CONS DISC 09/30/02 12/20/02	313385T89	19	100	1.6500	50,000,000.00	49,967,541.67	142,083.33	
39341	FEDL HOME LOAN BK CONS DISC 07/18/02 01/03/03	313384A43	19	100	1.7500	20,000,000.00	99,415,033.33	12,222.23	
39418	FHBA 10/01/02 01/06/03	313384A43	19	100	1.7500	20,000,000.00	99,415,033.33	9,533.33	
39417	FHBA 09/30/02 01/15/03	313384A43	19	100	1.6372	49,780,402.78	99,378,500.00	20,000.00	
39472	FHBA 11/01/02 02/03/03	313384A43	19	100	1.6372	49,780,402.78	99,378,500.00	24,375.00	
39475	FEDL HOME LOAN BK CONS DISC 11/05/02 04/11/03	313384A43	19	100	1.5059	29,882,500.00	99,846,500,000.00	37,500.00	
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC									
					8.12%(M)				
39431	FEDL HOME LTN MTG CORP DISC 10/04/02 01/02/03	313396A89	19	100	1.6370	50,000,000.00	99,890,666,666.67	17,777.77	
39432	FEDL HOME LTN MTG CORP DISC 10/04/02 01/02/03	313396A89	19	100	1.6370	50,000,000.00	99,890,666,666.67	17,777.77	
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC									
					8.12%(M)				
39431	FEDL HOME LTN MTG CORP DISC 10/04/02 01/02/03	313396A89	19	100	1.6370	50,000,000.00	99,890,666,666.67	17,777.77	
39432	FEDL HOME LTN MTG CORP DISC 10/04/02 01/02/03	313396A89	19	100	1.6370	50,000,000.00	99,890,666,666.67	17,777.77	

INVESTMENTS OUTSTANDING AS OF 11/30/02

MAJOR SORT KEY IS ICC#

[illegible]

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN RATE	TRNG YIELD	PRICE	BOOK	PAR VALUE	SHARES	BOOK VALUE
139314	UNITED STATES TREAS BIL	912795SL76	100	01/09/03	07/12/02	000	1.695	1.710	99.148	50.000.000.00	49.573.895.83		
139811	T BIL	912795SLM9	100	01/10/03	08/07/02	000	1.580	1.592	99.228	30.000.000.00	29.768.266.67		
139812	T BIL	912795SLM9	100	01/10/03	08/07/02	000	1.580	1.592	99.228	30.000.000.00	29.768.266.67		
139813	T BIL	912795SLM9	904	02/06/03	08/08/02	000	1.505	1.517	99.239	5.000.000.00	4.965.926.94		
139814	T BIL	912795SLM9	100	02/06/03	08/08/02	000	1.505	1.517	99.239	44.000.000.00	43.665.221.11		
139448	T BIL	912795SLM7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50.000.000.00	49.751.266.94		
139449	T BIL	912795SLM7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50.000.000.00	49.751.266.94		
139450	T BIL	912795SLM7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50.000.000.00	49.751.266.94		
139451	T BIL	912795SLM7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50.000.000.00	49.751.266.94		
139452	T BIL	912795SLM7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50.000.000.00	49.751.266.94		
139453	T BIL	912795SLM7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50.000.000.00	49.751.266.94		
139454	TREASURY BILLS	912795SLM7	100	02/06/03	11/07/02	000	1.190	1.194	99.639	50.000.000.00	49.849.597.22		
139455	TREASURY BILLS	912795SLM7	100	02/06/03	11/07/02	000	1.215	1.219	99.639	50.000.000.00	49.849.597.22		
139456	TREASURY BILLS	912795SLM7	100	02/06/03	11/07/02	000	1.190	1.194	99.639	20.000.000.00	19.939.838.89		
139457	TREASURY BILLS	912795SLM7	805	02/06/03	11/07/02	000	1.190	1.194	99.639	20.000.000.00	19.939.838.89		
139478	TREASURY BILLS	912795SLM5	100	02/13/03	11/06/02	000	1.360	1.365	99.626	15.000.000.00	14.943.900.00		
139479	TREASURY BILLS	912795SLM6	806	02/27/03	11/06/02	000	1.365	1.371	99.572	7.000.000.00	6.970.007.92		
139480	TREASURY BILLS	912795SLM4	924	03/06/03	11/06/02	000	1.365	1.371	99.545	15.000.000.00	14.931.750.00		
139481	TREASURY BILLS	912795SLM2	9615	03/13/03	11/06/02	000	1.360	1.367	99.520	5.000.000.00	4.976.011.11		
139490	T BIL	912795SLM0	100	03/27/03	11/25/02	000	1.195	1.200	99.618	50.000.000.00	49.809.131.94		
139491	T BIL	912795SLM8	100	03/27/03	10/04/02	000	1.465	1.475	99.292	50.000.000.00	49.645.958.33		
139494	T BIL	912795SLM8	9531	04/03/03	10/04/02	000	1.465	1.476	99.263	50.000.000.00	49.645.958.33		
139494	T BIL	912795SLM5	9531	04/03/03	10/04/02	000	1.465	1.476	99.263	50.000.000.00	49.645.958.33		
139435	T BIL	912795SLM5	859	04/03/03	10/04/02	000	1.465	1.476	99.263	50.000.000.00	49.631.755.28		
SUBTOTAL (Inv Type) 11 TREASURY BILLS													
34.978(C)													
16594	T NOTE (99.16)	9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.595	200.000.00	199.010.00		
16595	T NOTE (99.16)	9128274B5	100	03/31/03	03/31/98	000	5.500	5.615	99.595	8.650.000.00	8.606.732.50		
16596	T NOTE (99.16)	9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.595	150.000.00	149.257.50		
16597	T NOTE (99.16)	9128274B5	3051	03/31/03	03/31/98	000	5.500	5.604	99.550	10.000.000.00	995.500.00		
16598	T NOTE (99.7)	912827620	1	06/30/03	07/02/01	000	3.875	4.284	99.227	1.000.000.00	9.922.656.25		
16599	T NOTE (99.7)	912827620	1	06/30/03	07/02/01	000	3.875	4.288	99.219	10.000.000.00	9.921.875.00		
16600	T NOTE (99.135)	912827620	100	06/30/03	07/09/01	000	3.875	4.288	99.219	10.000.000.00	9.921.875.00		
16601	T NOTE (99.135)	912827620	100	06/30/03	07/09/01	000	3.875	4.187	99.414	15.000.000.00	14.912.109.38		
16602	T NOTE (99.135)	912827620	100	06/30/03	07/09/01	000	3.875	4.182	99.422	20.000.000.00	19.884.375.00		
16603	T NOTE (99.26)	9128274U3	2535	08/15/03	11/28/00	000	5.750	7.520	88.655	5.000.00	4.431.25		
16604	T NOTE (99.26)	9128274U3	100	11/15/03	11/28/00	000	5.816	8.785	79.789	15.000.000.00	14.368.359.38		
16605	T NOTE (99.26)	9128274U3	100	11/15/03	05/11/01	000	4.250	4.368	99.711	20.000.000.00	19.942.187.50		
16606	T NOTE (99.15)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.474	99.477	20.000.000.00	19.738.281.25		
16607	T NOTE (99.13)	9128274U3	100	11/15/03	05/15/01	000	4.250	4.480	99.461	25.000.000.00	24.865.234.38		
16608	T NOTE (99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.481	99.461	20.000.000.00	19.892.187.50		
16609	T NOTE (99.13)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.509	99.466	15.000.000.00	14.909.765.63		
16610	T NOTE (99.12)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.505	99.438	15.000.000.00	14.910.937.50		
16611	T NOTE (99.12)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.526	99.359	15.000.000.00	14.903.906.25		
16612	T NOTE (99.10)	9128274U3	100	11/15/03	05/23/01	000	4.250	4.553	99.297	20.000.000.00	19.859.375.00		

(SIRFT)

INVSMT NO. DESCRIPTION CUSTID FUND NO. MATURITY (TICKER) PURCHASE DATE SAF/ FDRP CUPN RATE TRDNG YIELD BOOK PRICE PAR VALUE SHARES BOOK VALUE

A 39475 FEDL HOME LOAN BR CONS D 313384E5 9615 04/11/03 11/05/02 000 1.400 1.409 99.389 9.000,000.00 8.945,050.00

SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES 8.21%(C) 1.615 1.623 99.530 209,000,000.00 208,017,272.22

A 39431 FEDL HOME LTN MTG CORP D 313396AB9 100 01/02/03 10/04/02 000 1.630 1.637 99.593 50,000,000.00 49,796,250.00
 A 39432 FEDL HOME LTN MTG CORP D 313396AB9 100 01/02/03 10/04/02 000 1.630 1.637 99.593 50,000,000.00 49,796,250.00
 A 39433 FEDL HOME LTN MTG CORP D 313396AB9 100 01/02/03 10/04/02 000 1.630 1.637 99.593 20,000,000.00 19,918,500.00
 A 39473 FMC 100 01/30/03 11/01/02 000 1.520 1.526 99.620 47,000,000.00 46,821,400.00
 A 39477 FMC 100 04/24/03 11/05/02 000 1.410 1.419 99.334 20,000,000.00 19,866,833.33
 A 39476 FMC DISCOUNT NOTES 100 06/30/03 11/05/02 000 1.420 1.433 99.065 15,000,000.00 14,859,775.00
 A 39486 FMC DISCOUNT NOTES 100 08/22/03 11/08/02 000 1.320 1.334 98.948 31,000,000.00 30,673,776.67

SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES 9.15%(C) 1.534 1.543 99.456 233,000,000.00 231,732,785.00

A 39468 WELLS CP 9497FMT4 100 12/27/02 10/31/02 000 1.610 1.614 99.745 50,000,000.00 49,872,541.67
 A 39469 WELLS CP 9497FMT4 100 12/27/02 10/31/02 000 1.610 1.614 99.745 50,000,000.00 49,872,541.67

SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 3.94%(C) 1.610 1.614 99.745 100,000,000.00 99,745,083.34

A 39333 PUBLIC TIME DEPOSIT 9531 12/30/02 07/01/02 000 2.200 2.200 100.000 100,000.00 100,000.00

SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT .00%(C) 2.200 2.200 100.000 100,000.00 100,000.00
 REPORT TOTALS ASSETS FIXED 2.406 2.523 99.273 2,552,105,000.00 2,531,545,842.38

INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 11/30/02

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DESCRIPTION

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FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/PURF
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CUPN	TRDNG	BOOK
RATE	YIELD	PRICE

PAR VALUE
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A 39333 PUBLIC TIME DEPOSIT

9531 12/30/02 07/01/02 000

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SUBTOTAL (Bank Code) 19 BANK OF NEW YORK

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* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M.R. DANIEL DAILY
DETAIL TRANSACTION REPORT 4 15-544 4 8 7
11/01/02 TO 11/30/02
SETTLEMENT DATE BASIS

PAGE: 1
RUN: 12/03/02 00:04:05

FUNDS: 000100, 000805, 000924, 009615, 000806

INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/SETTLE	TYN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
		CASH DATE	ENTRY		TYPE	ORIGINAL PRICE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
37949 T NOTE (99.17)		19	05/15/04	11/15/02	INTR	5.250		-525,000.00	
36273 T NOTE (99.22)		19	11/15/02	12/02/02	11/15/02	5.882		525,000.00	
36274 T NOTE (99.22)		19	05/15/04	11/15/02	INTR	5.250		-262,500.00	
36275 T NOTE (99.22)		19	05/15/04	11/15/02	INTR	5.250		-262,500.00	
36276 T NOTE (99.22)		19	05/15/04	11/15/02	INTR	5.250		-262,500.00	
36616 T NOTE (95.26)		19	02/02/02	11/15/02	INTR	6.788		262,500.00	
36792 T NOTE (99.23)		19	02/02/02	11/15/02	INTR	5.250		-525,000.00	
36810 T NOTE (101.30)		19	11/15/02	12/02/02	11/15/02	4.250		318,750.00	
36822 T NOTE (99.16)		19	05/15/04	11/15/02	INTR	5.250		-425,000.00	
36823 T NOTE (99.15)		19	11/15/02	12/02/02	11/15/02	4.254		1,312,500.00	
36824 T NOTE (99.15)		19	11/15/02	12/02/02	11/15/02	4.254		-1,062,500.00	
36829 T NOTE (99.13)		19	11/15/02	12/02/02	11/15/02	4.250		531,250.00	
36830 T NOTE (99.13)		19	11/15/02	12/02/02	11/15/02	4.251		-425,000.00	
36831 T NOTE (99.12)		19	11/15/02	12/02/02	11/15/02	4.250		425,000.00	
36832 T NOTE (99.10)		19	11/15/02	12/02/02	11/15/02	4.250		-318,750.00	
36841 T NOTE (99.20)		19	11/15/02	12/02/02	11/15/02	4.250		318,750.00	
36843 T NOTE (99.20)		19	11/15/02	12/02/02	11/15/02	4.250		-318,750.00	
39091 FEDERAL MUTL MFG ASSN		19	11/15/02	12/02/02	11/15/02	4.144		531,250.00	
39092 FEHL HOME LN MFG CORP		19	11/15/02	12/02/02	11/15/02	4.144		-487,500.00	
39105 T NOTE (99.28)		19	05/15/04	11/15/02	MAT	2.640		25,000.00	
39282 T NOTE (95.24)		19	12/02/02	11/15/02	INTR	1.970		-912,848.75	
39312 UNITED STATES TREAS BI		19	11/15/02	12/02/02	11/15/02	2.007		49,500.00	
		19	11/15/02	12/02/02	11/15/02	3.250		-294,662.50	
		19	11/15/02	12/02/02	11/15/02	3.250		15,475.271.74	
		19	11/15/02	12/02/02	11/15/02	4.589		-875,000.00	
		19	11/15/02	12/02/02	11/15/02	1.710		875,000.00	
		19	11/07/02	11/07/02	SALE	1.722		-4,472.22	
		19	11/07/02	11/07/02	SALE	1.722		49,987,847.22	

SAN FRANCISCO
PUBLIC LIBRARY

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/02 TO 11/30/02
SETTLEMENT DATE BASIS

PAGE: 2
RUN: 12/03/02 00:04:05

FUNDS: 000100, 000805, 000924, 009615, 000806

INSTR	DESCRIPTION / POOL#	BANK BROK	MATURITY	TRADE /	TIN	COMPON	PAR	VALUE	BOOK	VALUE	(INTEREST)	(GAIN) / LOSS
NO	MEMO	CASH	DATE	ENTRY	SETTLE	YIELD	ORIGINAL	PAGE	PRM /	(DISC)	AMORT / (ACCRET)	SETTLEMENT
39385	T BILL	19	87	11/07/02	11/07/02	MAT	1.565	-20,000,000.00	-19,920,880.56	-79,119.44	20,000,000.00	
				12/02/02	11/07/02		1.571					
39386	T BILL	19	40	11/07/02	11/04/02	SALE	1.580	-40,000,000.00	-39,863,066.67	-131,666.66	39,995,166.67	
				11/05/02	11/04/02		1.585					
39392	FEDERAL NATL MTG ASN	19	40	11/01/02	11/01/02	MAT	1.680	-25,000,000.00	-24,931,166.67	-66,833.33	25,000,000.00	
				12/02/02	11/01/02		1.685					
39394	WELLS NCD	19	41	11/05/02	11/05/02	MAT	1.700	-45,000,000.00	-45,000,000.00	-129,625.00	45,129,625.00	
				12/02/02	11/05/02		1.700					
39415	UNITED STATES TREAS BI	19	40	11/14/02	11/07/02	SALE	1.595	-46,000,000.00	-45,887,906.94	-97,826.67	45,985,833.33	
				11/07/02	11/07/02		1.599					
39440	FEDL HOME LOAN BK CONS	19	40	11/01/02	11/01/02	MAT	1.660	-50,000,000.00	-49,935,444.44	-64,555.56	50,000,000.00	
				12/02/02	11/01/02		1.662					
39441	FEDL HOME LOAN BK CONS	19	40	11/01/02	11/01/02	MAT	1.660	-50,000,000.00	-49,935,444.44	-64,555.56	50,000,000.00	
				12/02/02	11/01/02		1.662					
39442	FEDL HOME LOAN BK CONS	19	40	11/01/02	11/01/02	MAT	1.660	-40,000,000.00	-39,948,355.56	-51,644.44	40,000,000.00	
				12/02/02	11/01/02		1.662					
39446	FEDL HOME LOAN BK CONS	19	40	11/06/02	11/06/02	MAT	1.660	-15,000,000.00	-14,980,633.33	-19,366.67	15,000,000.00	
				12/02/02	11/06/02		1.662					
39447	FEDL HOME LOAN BK CONS	19	40	11/06/02	11/06/02	MAT	1.660	-5,000,000.00	-4,993,544.44	-6,455.56	5,000,000.00	
				12/02/02	11/06/02		1.662					
39462	FEDL HOME LOAN BK CONS	19	87	11/06/02	11/06/02	MAT	1.650	-30,000,000.00	-29,964,250.00	-35,750.00	30,000,000.00	
				12/02/02	11/06/02		1.652					
39463	FEDL HOME LN MTG CORP	19	87	11/05/02	11/05/02	MAT	1.650	-30,000,000.00	-29,965,625.00	-34,375.00	30,000,000.00	
				12/02/02	11/05/02		1.652					
39464	FEDL HOME LOAN BK CONS	19	40	11/06/02	11/06/02	MAT	1.660	-7,000,000.00	-6,990,962.23	-9,037.77	7,000,000.00	
				12/02/02	11/06/02		1.662					
39466	T BILL	19	40	11/21/02	11/07/02	SALE	1.655	-35,000,000.00	-34,953,386.19	-24,135.42	34,983,394.44	
				11/07/02	11/07/02		1.657					
39467	T BILL	19	40	11/21/02	11/12/02	SALE	1.655	-30,000,000.00	-29,960,040.37	-27,583.33	29,991,262.50	
				11/12/02	11/12/02		1.657					
39470	PIMA DIST	19	87	12/01/02	11/01/02	PURC	1.510	45,000,000.00	44,939,600.00	-44,939,600.00		
				11/05/02	11/01/02		1.512					
39471	PIMA	19	87	01/08/03	11/01/02	PURC	1.500	45,000,000.00	44,872,500.00	-44,872,500.00		
				11/05/02	11/01/02		1.504					
39472	PHLB	19	40	02/01/03	11/01/02	PURC	1.500	30,000,000.00	29,827,500.00	-29,827,500.00		
				11/05/02	11/01/02		1.506					
39473	PNC	19	40	01/30/03	11/01/02	PURC	1.520	47,000,000.00	46,821,400.00	-46,821,400.00		
				11/05/02	11/01/02		1.526					
39474	PIMA DIST	19	87	12/01/02	11/04/02	PURC	1.460	25,000,000.00	24,970,597.22	-24,970,597.22		
				11/05/02	11/04/02		1.462					
39475	FEDL HOME LOAN BK CONS	19	40	04/11/03	11/05/02	PURC	1.400	9,000,000.00	8,945,050.00	-8,945,050.00		
				11/05/02	11/05/02		1.409					
39476	PNC	19	40	06/30/03	11/05/02	PURC	1.420	15,000,000.00	14,859,775.00	-14,859,775.00		
				11/05/02	11/05/02		1.433					

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M. R. DANIEL DAILY 4 15 - 5 5 4 - 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/02 TO 11/30/02
SETTLEMENT DATE BASIS
FUNDS: 000100, 000805, 000924, 009615, 000806

PAGE: 3
RUN: 12/03/02 00:04:05

INVEST NO.	DESCRIPTION/POOL#	BANK CASH	PROX DATE	TRADE/ ENTRY	TYX SETTLE	COMPON YIELD	PAR ORIGINAL	VALUE FACE	BOOK PREM /	VALUE (DISC)	(INTEREST)	(GAIN)/LOSS SETTLEMENT
39477	FMC	19	40	04/24/03	11/05/02	PURC	1.410	20,000,000.00	19,866,833.33	-19,866,833.33		
39478	TEASURY BILLS	19	87	02/11/03	11/05/02	PURC	1.419	15,000,000.00	14,943,166.67	-14,943,166.67		
39479	TEASURY BILLS	19	87	02/11/03	11/06/02	PURC	1.365	7,000,000.00	6,970,007.92	-6,970,007.92		
39480	TEASURY BILLS	19	87	03/06/03	11/06/02	PURC	1.375	15,000,000.00	14,931,952.08	-14,931,952.08		
39481	TEASURY BILLS	19	87	03/11/03	11/06/02	PURC	1.371	5,000,000.00	4,976,011.11	-4,976,011.11		
39482	TEASURY BILLS	19	87	02/06/03	11/06/02	PURC	1.367	50,000,000.00	49,849,597.22	-49,849,597.22		
39483	TEASURY BILLS	19	40	02/06/03	11/07/02	PURC	1.194	50,000,000.00	49,846,437.50	-49,846,437.50		
39484	TEASURY BILLS	19	40	02/06/03	11/07/02	PURC	1.215	20,000,000.00	19,939,838.89	-19,939,838.89		
39485	TEASURY BILLS	19	40	02/06/03	11/07/02	PURC	1.194	20,000,000.00	19,939,838.89	-19,939,838.89		
39486	FMC DISCOUNT NOTES	19	40	08/22/03	11/08/02	PURC	1.334	31,000,000.00	30,673,776.67	-30,673,776.67		
39487	T NOTE (98.31)	19	87	11/07/02	11/07/02	PURC	1.194	50,000,000.00	49,513,380.52	-49,513,380.52		
39488	T NOTE	19	40	11/25/02	11/25/02	PURC	3.226	50,000,000.00	49,513,380.52	-49,513,380.52		
39489	T NOTE	19	87	11/15/07	11/25/02	PURC	3.226	50,000,000.00	49,513,380.52	-49,513,380.52		
39490	T BILL	19	40	11/25/02	11/25/02	PURC	3.218	10,000,000.00	9,909,847.79	-9,909,847.79		
39491	T NOTE (98.225)	19	87	03/20/03	11/25/02	PURC	1.328	50,000,000.00	49,809,131.94	-49,809,131.94		
39492	T NOTE (98.17)	19	45	11/27/02	11/29/02	PURC	3.285	5,000,000.00	4,931,582.35	-4,931,582.35		
39493	T NOTE (98.17)	19	89	11/27/02	11/29/02	PURC	3.327	5,000,000.00	4,931,582.35	-4,931,582.35		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 4 1 5 - 5 5 4 - 4 4 8 7
 DETAIL TRANSACTION REPORT - FIXED INCOME
 11/01/02 TO 11/30/02
 REPORT GRAND TOTALS
 ASSETS

RUN: 12/03/02 00:04:05
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TYPE/ TXN#	WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (24)	1.753	629,000.00	625,626.395.29	-3,373.604.71					-625,626.395.29
SALE (9)	2.121	-286000000.00	-284619077.32	1,380,922.68					-358,655.97 285,790.710.55
INTR (18)	4.899								-9,018,750.00
MAT (13)	1.729	-391500000.00	-389665957.92						-1,963,667.08 389,795,582.92

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



SUSAN LEAL
TREASURER

DANIEL P. DALY
CHIEF INVESTMENT OFFICER

January 6, 2003

The Honorable Willie L. Brown Jr.
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under management. To highlight the activities of our portfolio during the past six months, the results reflect earnings of pooled and the total funds, some of which have been severely restricted by arbitrage regulations.

Interest Received	\$ 41,907,593	Earned Interest Yield
Total Net Earnings	\$ 38,166,995	Pooled Funds 2.988%
Average Age of Portfolio	152 Days	All Funds 2.860%


Total cost of the securities on hand December 31, 2002 was \$2,656,951,723 with a market value of \$2,697,590,996 plus fixed assets accrued earnings of \$7,118,400.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of December 31, 2002. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

The reports reflect:

1. Interest received and earnings for the month of December 2002, earned interest yield and end of period portfolio balance and yield.
2. Recap of amounts invested in each type of investment.
3. Listings of each investment instrument showing type, par value, cost, current market value and investments outstanding on December 31, 2002.
4. General journal detailing purchases, sales, and interest activities during the month of December 2002.

Very truly yours,


Susan Leal
Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)
Ed Harrington, Controller (w/Enc.)
Controller - Internal Audit Division (w/Item #1,3,5) #1-YTD-All Funds, YTD-Pooled Funds
Oversight Committee: L. Fermin, R. Sullivan, Dr. P. Day, Jr., S. Hart
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P O R T F O L I O S T A T I S T I C S
12/01/02 THROUGH 12/31/02

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ALL FUNDS

	----- GOV'T SECURITIES -----		----- TIME DEPOSITS -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,335,284.88	.00	556.11		2,335,840.99
TOTAL NET EARNINGS THIS PERIOD:	5,903,335.83	.00	177.22		5,903,513.05
AVERAGE DAILY PORTFOLIO BALANCE:	2,621,148,710.01	.00	93,548.39		2,621,242,258.39
EARNED INCOME YIELD THIS PERIOD:	2.652	.000	2.231		2.652
END OF PERIOD PORTFOLIO BALANCE:	2,656,951,722.47	.00	.00		2,656,951,722.47
CURRENT AMORTIZED BOOK VALUE:	2,662,044,290.60	.00	.00		2,662,044,290.60
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.412	.000	.000		2.412
WEIGHTED AVERAGE DAYS TO MATURITY:	152.43	.00	.00		N/A
WEIGHTED AVERAGE DAYS TO CALL:	152.43	.00	.00		N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.652

SUMMARY DESCRIPTION

		CUPN	TRDNG	BOOK	FAR	BOOK
		RATE	YIELD	PRICE	VALUE	VALUE
					SHARES	
(INV TYPE) 11 TREASURY BILLS	34.48%(C)	1.430	1.438	99.458	921,000,000.00	916,005,781.78
(INV TYPE) 12 TREASURY NOTES	27.44%(C)	4.522	4.885	98.785	718,005,000.00	729,040,048.47
(INV TYPE) 41 FNMMA DISCOUNT NOTES	9.40%(C)	1.562	1.570	99.490	251,000,000.00	249,720,708.33
(INV TYPE) 43 FEDERAL HOME LOAN DISC NOTES	15.83%(C)	1.368	1.373	99.677	422,000,000.00	420,635,498.89
(INV TYPE) 44 FMC DISCOUNT NOTES	12.85%(C)	1.449	1.455	99.577	343,000,000.00	341,549,685.00
REPORT TOTALS		2.283	2.388	99.325	2,675,005,000.00	2,656,951,722.47
ASSETS	FIXED	=====	=====	=====	=====	=====

CITY/COUNTY OF SAN FRANCISCO
M. DANIEL DALY 415-554-4487

(REFMKT)

PAGE: 1

INVESTMENTS OUTSTANDING AS OF 12/31/02

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MAJOR SORT KEY IS ICC#

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	PRIN SAFE	YTM CTR	PAR/ SHARES	BOOK	MARKET VALUE	CURR ACCT PRICE SOURCE	INT UNREALIZED GAIN
A 39508	TREASURY BILLS 12/10/02 01/02/03	912795LS8	19	100	1.2050	30,000,000.00	30,000,000.00	22,091.66	SINGARD	1,004.17
A 39334	UNITED STATES TREAS BILLS 07/12/02 01/09/03	912795LT6	19	100	1.2059	29,976,904.17	100,000,000.00	407,270.84	SINGARD	3,208.33
A 39381	T BILL 08/07/02 01/30/03	912795LM9	49	100	1.7096	49,573,895.83	99,968,750,000.00	193,550.00	SINGARD	10,058.33
A 39482	T BILL 08/07/02 01/30/03	912795LM9	19	100	1.5923	29,768,266.67	99,962,500,000.00	193,550.00	SINGARD	10,058.33
A 39483	T BILL 08/07/02 01/30/03	912795LM9	19	100	1.5923	29,768,266.67	99,962,500,000.00	193,550.00	SINGARD	10,058.33
A 39484	T BILL 08/08/02 02/06/03	912795LX7	19	100	1.5165	49,961,956.94	4,993,750.00	30,518.06	SINGARD	1,275.00
A 39448	T BILL 08/08/02 02/06/03	912795LX7	19	100	1.5165	49,961,956.94	4,993,750.00	268,558.89	SINGARD	11,220.00
A 39449	T BILL 10/10/02 02/06/03	912795LX7	19	100	1.5125	50,000,000.00	99,875,000,000.00	173,493.06	SINGARD	12,750.00
A 39450	T BILL 10/10/02 02/06/03	912795LX7	19	100	1.5125	49,751,256.94	99,875,000,000.00	173,493.06	SINGARD	12,750.00
A 39451	T BILL 10/10/02 02/06/03	912795LX7	19	100	1.5125	49,751,256.94	99,875,000,000.00	173,493.06	SINGARD	12,750.00
A 39452	T BILL 10/10/02 02/06/03	912795LX7	19	100	1.5125	49,751,256.94	99,875,000,000.00	173,493.06	SINGARD	12,750.00
A 39453	T BILL 10/10/02 02/06/03	912795LX7	19	100	1.5125	49,751,256.94	99,875,000,000.00	173,493.06	SINGARD	12,750.00
A 39482	TREASURY BILLS 11/07/02 02/06/03	912795LX7	19	100	1.1936	49,849,597.22	99,875,000,000.00	90,902.78	SINGARD	3,000.00
A 39483	TREASURY BILLS 11/07/02 02/06/03	912795LX7	19	100	1.2187	49,846,437.50	99,875,000,000.00	92,412.50	SINGARD	1,750.00
A 39484	TREASURY BILLS 11/07/02 02/06/03	912795LX7	19	100	1.1900	20,000,000.00	19,975,000.00	36,161.11	SINGARD	-1,200.00
A 39485	TREASURY BILLS 11/07/02 02/06/03	912795LX7	19	100	1.1900	20,000,000.00	19,975,000.00	36,161.11	SINGARD	-1,200.00
A 39478	TREASURY BILLS 11/07/02 02/06/03	912795LX7	19	100	1.1936	15,939,838.89	99,875,000,000.00	31,723.33	SINGARD	5,616.67
A 39479	TREASURY BILLS 11/06/02 02/13/03	912795MA6	19	100	1.3650	7,900,000.00	6,986,875.00	14,863.33	SINGARD	2,003.75
A 39480	TREASURY BILLS 11/06/02 02/27/03	912795MA4	19	100	1.3650	15,900,000.00	14,967,187.50	31,450.00	SINGARD	3,587.50
A 39481	TREASURY BILLS 11/06/02 03/13/03	912795MC2	19	100	1.3666	4,976,011.11	4,989,062.50	10,577.78	SINGARD	2,473.61
A 39503	TREASURY BILLS 12/06/02 03/20/03	912795MD0	19	100	1.1700	50,000,000.00	49,875,000.00	42,250.00	SINGARD	1,750.00
A 39443	T BILL 10/04/02 03/27/03	912795ME8	19	100	1.4650	50,000,000.00	49,859,375.00	181,090.28	SINGARD	32,326.39
A 39444	T BILL 10/04/02 03/27/03	912795ME8	19	100	1.4650	50,000,000.00	49,859,375.00	181,090.28	SINGARD	32,326.39
A 39434	T BILL 10/04/02 04/03/03	912795ME5	19	9331	1.4650	50,000,000.00	49,843,750.00	181,090.28	SINGARD	30,944.44

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	RANK BROK	FUND CEN RATE SAFE YTM TR	PNR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCT INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 39435 T BILL	10/04/02 04/03/03	912795M5	19 87	859 1.4759	50,000,000.00 49,631,715.28	49,843,750.00 99.6875000000	181,090.28 30,944.44
SUBTOTAL (Inv Type) 11 TREASURY BILLS		34.09%(M)	1,433 1,383	921,000,000.00 916,005,781.78	919,552,500.00 99.83597700000	3,268,570.87	255,297.35 -7,130.00
A 36594 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19 89	5005 5.6148	300,000.00 199,010.00	202,062.50 101.0215000000	3,052.50
A 36595 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19 100	5.5000 5.5150	8,650,000.00 8,666,732.50	8,739,203.13 101.0125000000	132,470.63
A 36596 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	89 100	5.5100 5.5148	150,000.00 151,546.86	151,546.86 101.0315000000	2,289.38
A 36597 T NOTE (99.16)	03/31/98 03/31/03	9128274B5	19 100	5.5000 5.5000	1,000,000.00 1,000,000.00	1,000,000.00 1,000,000.00	14,812.50
A 38856 T NOTE (99.71)	07/02/01 06/30/03	912827620	19 000	5.6753 5.6830	10,200,000.00 10,111,250.00	10,111,250.00 101.1125000000	208,593.75
A 38858 T NOTE (99.71)	07/02/01 06/30/03	912827620	19 000	5.6830 5.6837	3,322,656.25 3,250,000.00	3,250,000.00 101.1125000000	209,375.00
A 38861 T NOTE (99.71)	07/02/01 06/30/03	912827620	15 100	3.8750 3.8750	10,000,875.00 10,000,875.00	10,111,250.00 101.1125000000	209,375.00
A 38864 T NOTE (99.115)	07/09/01 06/30/03	912827620	87 100	3.8750 3.8750	15,000,800.00 15,112,500.00	15,112,500.00 101.3125000000	284,765.62
A 38866 T NOTE (99.115)	07/09/01 06/30/03	912827620	19 100	3.8750 3.8750	20,000,000.00 19,884,375.00	20,262,500.00 101.3125000000	378,125.00
A 33942 T NOTE (88.20)	09/27/94 08/15/03	9128274U3	40 000	5.7500 5.7500	5,000.00 5,000.00	5,000.00 102.7815000000	707.81
A 38616 T NOTE (95.26)	11/28/00 11/15/03	9128274U3	19 100	4.5100 4.5100	15,000,000.00 14,368,359.38	15,389,062.50 102.5875000000	1,020,703.12
A 38792 T NOTE (99.23)	04/11/01 11/15/03	9128274U3	19 100	4.2500 4.2500	20,000,000.00 19,942,187.50	20,517,750.00 102.5875000000	576,562.50
A 38822 T NOTE (99.16)	05/15/01 11/15/03	9128274U3	19 100	4.4736 4.4736	50,000,000.00 49,728,281.25	51,286,875.00 102.5875000000	1,558,593.75
A 38823 T NOTE (99.15)	05/15/01 11/15/03	9128274U3	45 100	4.2500 4.2500	25,000,000.00 24,865,234.38	25,468,437.50 102.5875000000	783,203.12
A 38824 T NOTE (99.15)	05/16/01 11/15/03	9128274U3	87 100	4.4805 4.4805	20,000,000.00 19,892,187.50	20,587,750.00 102.5875000000	626,562.50
A 38829 T NOTE (99.11)	05/23/01 11/15/03	9128274U3	87 100	4.5089 4.5089	15,000,000.00 15,000,000.00	15,389,062.50 102.5875000000	479,296.87
A 38830 T NOTE (99.11)	05/23/01 11/15/03	9128274U3	89 100	4.5085 4.5085	15,000,000.00 14,910,937.50	15,389,062.50 102.5875000000	478,125.00
A 38831 T NOTE (99.11)	05/23/01 11/15/03	9128274U3	87 100	4.5258 4.5258	20,000,000.00 19,903,000.00	20,587,750.00 102.5875000000	485,156.25
A 38832 T NOTE (99.11)	05/25/01 11/15/03	9128274U3	45 100	4.5533 4.5533	15,000,000.00 14,989,375.00	15,389,062.50 102.5875000000	659,375.00
A 38841 T NOTE (99.20)	06/04/01 11/15/03	9128274U3	87 100	4.4261 4.4261	14,939,062.50 14,939,062.50	15,389,062.50 102.5875000000	450,000.00

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CEN YTM	RATE TP	PAR/ SHARES	MARKET PRICE	CURR ACOR PRICE	INT SOURCE	UNREALIZED GAIN/LOSS
A 38843 T	NOTE (99.20)	06/04/01	11/15/03	9128274U3	17	100	4.2500		25,000,000.00	25,648,437.50	137,948.90		743,164,065.00
A 37378 T	NOTE (99.22)	02/16/99	02/15/04	9128275A6	19	100	4.4142		24,905,273.44	102,593750000	269,123.64		635,156,285.00
A 37379 T	NOTE (99.12)	02/16/99	02/15/04	9128275A6	74	100	4.7500		15,000,000.00	15,585,937.50	269,123.64		679,687,500.00
A 38473 T	NOTE (99.21)	02/16/99	02/15/04	9128275A6	19	100	4.8925		15,000,000.00	15,585,937.50	269,123.64		1,211,718,750.00
A 38474 T	NOTE (99.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500		15,000,000.00	15,585,937.50	269,123.64		1,211,718,750.00
A 38476 T	NOTE (99.27)	08/15/00	02/15/04	9128275A6	19	100	4.7500		15,000,000.00	15,585,937.50	269,123.64		1,211,718,750.00
A 38477 T	NOTE (99.18)	08/15/00	02/15/04	9128275A6	19	100	4.7500		15,000,000.00	15,585,937.50	269,123.64		1,253,906,285.00
A 38708 T	NOTE (99.11)	02/16/01	02/15/04	9128275A6	19	100	4.7500		14,332,031.25	13,121,875.00	538,247.28		1,373,437,500.00
A 38718 T	NOTE (99.26)	02/23/01	02/15/04	9128275A6	19	100	4.7500		29,798,437.50	103,906250000	322,948.37		739,687,500.00
A 38764 T	NOTE (100.21)	01/29/01	02/15/04	9128275A6	19	100	4.7500		10,062,500.00	10,390,625.00	179,415.76		328,125,000.00
A 38797 T	NOTE (100.22)	04/16/01	02/15/04	9128275A6	19	100	4.7500		10,062,500.00	10,390,625.00	179,415.76		321,875,000.00
A 38803 T	NOTE (100.12)	04/17/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	25,976,562.50	448,539.40		866,718,750.00
A 38805 T	NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	25,976,562.50	448,539.40		865,234,375.00
A 38806 T	NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	25,976,562.50	448,539.40		871,093,750.00
A 38807 T	NOTE (100.14)	05/01/01	02/15/04	9128275A6	19	100	4.7500		25,000,000.00	25,976,562.50	448,539.40		869,140,625.00
A 37949 T	NOTE (99.17)	11/15/99	05/15/04	9128275A6	19	100	5.2500		20,000,000.00	21,068,750.00	136,325.37		1,562,500,000.00
A 38273 T	NOTE (99.22)	05/10/00	05/15/04	9128275A6	19	100	5.2500		10,000,000.00	10,534,375.00	66,162.38		1,067,187,500.00
A 38274 T	NOTE (99.22)	05/10/00	05/15/04	9128275A6	19	100	5.2500		10,000,000.00	10,534,375.00	66,162.38		1,067,187,500.00
A 38275 T	NOTE (99.22)	05/10/00	05/15/04	9128275A6	19	100	5.2500		10,000,000.00	10,534,375.00	66,162.38		1,067,187,500.00
A 38276 T	NOTE (99.22)	05/10/00	05/15/04	9128275A6	19	100	5.2500		10,000,000.00	10,534,375.00	66,162.38		1,067,187,500.00
A 38810 T	NOTE (101.30)	05/02/01	05/15/04	9128275A6	19	100	5.2500		50,000,000.00	52,671,875.00	340,814.32		1,710,937,500.00
A 39282 T	NOTE (95.24)	05/15/02	11/15/06	9128277E3	19	100	4.5592		50,000,000.00	52,031,250.00	227,203.34		4,164,062,500.00
SUBTOTAL	(Inv Type)	12 TREASURY NOTES		28.31(M)			4.5215		738,005,000.00	753,578,576.57	7,118,800.43		34,538,528,100.00

(ВРДМКТ)

PIN: 01/03/03 00:04:42

INVESTMENTS OUTSTANDING AS OF 12/31/02
MAJOR SOFT KEY IS TCC#

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP	BANK BOOK	FUND SAFE	CEN YTM TR	RATE	PAN/ BOOK	SHARES	MARKET PRICE	VALUE	CURR PRICE	ACCR INT	UNREALIZED GAIN
A 39471	EMMA	11/01/02	01/08/03	313588AN8	19	100	1.5000		45,000,000.00	44,984,687.50		114,375.00			
A 39340	FEDERAL NATL MFG ASSN DISC N	07/18/02	01/15/03	313588AQ8	87	9006	1.7500		44,872,500.00	97,965,972,222.22		SINWARD			-2,187,500.00
A 39436	FEDERAL NATL MFG ASSN DISC N	07/18/02	01/15/03	313588BP2	87	1000	1.7655		5,241,208.33	99,391,214,444.44		SINWARD	48,708.34		
A 39437	FEDERAL NATL MFG ASSN DISC N	10/04/02	02/07/03	313588BP9	87	1000	1.5787		49,325,250.00	99,462,013,668.89		SINWARD	194,069.44		-9,250,000.00
A 39438	FEDERAL NATL MFG ASSN DISC N	10/04/02	02/07/03	313588BP9	87	1000	1.5787		49,325,250.00	99,462,013,668.89		SINWARD	194,069.44		-9,250,000.00
A 39439	FEDERAL NATL MFG ASSN DISC N	10/04/02	02/07/03	313588BP9	87	1000	1.5787		49,325,250.00	99,462,013,668.89		SINWARD	194,069.44		-9,250,000.00
A 39440	FEDERAL NATL MFG ASSN DISC N	10/04/02	02/07/03	313588BP9	87	1000	1.5787		49,325,250.00	99,462,013,668.89		SINWARD	194,069.44		-9,250,000.00
SUBTOTAL (Inv Type) 41	EMMA DISCOUNT NOTES						9.22%(M)	1.5617	251,000,000.00	250,620,861.93		939,361.10			-39,187,500.00
								1.5698	249,720,708.33	99,848,957,000.00					
A 39341	FEDL HOME LOAN BK CONS DISC	07/18/02	01/01/03	313384AC3	19	3	1.7500		20,000,000.00	19,998,644.44		162,361.12			588,886.00
A 39504	FEDERAL HOME LOAN DISC NOTES	12/09/02	01/01/03	313384AC3	19	1000	1.7645		19,835,694.44	99,993,222,222.22		SINWARD	8,050.00		22,222.22
A 39505	FEDERAL HOME LOAN DISC NOTES	12/09/02	01/01/03	313384AC3	19	1000	1.2611		9,991,250.00	99,993,222,222.22		SINWARD	40,250.00		111,111.11
A 39418	FHLB	10/01/02	01/06/03	313384AF6	19	1000	1.2611		49,956,250.00	99,993,222,222.22		SINWARD	208,277.78		2,847,222.22
A 39417	FHLB	09/30/02	01/15/03	313384AQ2	19	1000	1.6372		49,780,402.78	99,983,055,555.56		SINWARD	209,250.00		7,777,788.89
A 39507	FEDERAL HOME LOAN DISC NOTES	12/09/02	01/29/03	313384BE8	19	1000	1.6278		49,759,250.00	99,952,555,555.56		SINWARD	25,932.50		256,676.67
A 39472	FHLB	11/01/02	02/03/03	313384BK4	19	1000	1.2513		31,000,000.00	31,000,000.00		SINWARD	76,250.00		7,700,000.00
A 39496	FEDERAL HOME LOAN DISC NOTES	12/05/02	02/19/03	313384CB3	19	1000	1.2509		29,882,500.00	99,888,166,666.67		SINWARD	18,750.00		816,676.67
A 39512	FEDERAL HOME LOAN DISC NOTES	12/30/02	02/25/03	313384CH0	19	1000	1.2513		19,947,222.22	24,957,402.78		SINWARD	1,666.67		-763,888.89
A 39513	FEDERAL HOME LOAN DISC NOTES	12/30/02	02/25/03	313384DH6	87	1000	1.2103		24,952,500.00	99,859,361.11		SINWARD	3,361.11		-1,152,788.89
A 39514	FEDERAL HOME LOAN DISC NOTES	12/30/02	03/25/03	313384DH6	87	1000	1.2135		49,857,152.78	99,718,222,222.22		SINWARD	3,361.11		-1,152,788.89
A 39515	FEDERAL HOME LOAN DISC NOTES	12/30/02	03/25/03	313384DH6	87	1000	1.2135		49,857,152.78	99,718,222,222.22		SINWARD	3,361.11		-1,152,788.89
A 39475	FEDL HOME LOAN BK CONS DISC	11/05/02	04/11/03	313384EE5	40	000	1.4086		9,945,050.00	99,661,111,111.11		SINWARD	19,950.00		4,500,000.00
SUBTOTAL (Inv Type) 43	FEDERAL HOME LOAN DISC						15.62%(M)	1.3683	422,000,000.00	421,435,614.45		779,140.85			24,620,886.00
								1.3730	420,625,498.89	99,865,550,000.00					1,645,886.00

INVEST NUMBER	DESCRIPTION	PURCHASE DATE	MATURITY DATE	BANK	CUSIP	PUNID CUSIP	INT RATE	YTM	TR	PAR/SHARES	BOOK	MARKET PRICE	MARKET VALUE	CURR ACCT	INT UNREALIZED LOSS
A 39431	FEDL HOME LTN MTC	10/04/02	01/02/03	DISC	313366AB9	19	100	1.6307		50,000,000.00	0.0	49,996,305.56	201,486.11	569,445.56	
A 39432	FEDL HOME LTN MTC	10/04/02	01/02/03	DISC	313366AB9	19	100	1.6307		49,996,250.00	0.0	49,996,305.56	201,486.11	569,445.56	
A 39433	FEDL HOME LTN MTC	10/04/02	01/02/03	DISC	313366AB9	19	100	1.6307		49,996,250.00	0.0	49,996,305.56	201,486.11	569,445.56	
A 39509	FMC	10/04/02	01/02/03	DISC	313366AB9	19	100	1.6307		20,000,000.00	0.0	19,999,322.22	80,594.44	227,787.88	
A 39497	FMC	12/18/02	01/14/03	DISC	313366AB8	19	100	1.2800		50,000,000.00	0.0	49,977,972.22	24,888.88	1,083,333.33	
A 39497	FMC	12/05/02	01/28/03	DISC	313366BD4	19	100	1.2812		49,952,000.00	0.0	49,954,250.00	47,250.00	1,500,000.00	
A 39473	FMC	11/01/02	01/30/03	DISC	313366BF9	19	100	1.5200		47,000,000.00	0.0	46,955,809.44	121,051.11	11,358,333.33	
A 39498	FMC	12/05/02	03/31/03	DISC	313366D77	19	100	1.2600		50,000,000.00	0.0	49,963,888.89	9,500.00	988,888.89	
A 39477	FMC	11/05/02	04/24/03	DISC	313366E6	19	100	1.4100		19,866,833.33	0.0	19,617,055.56	44,650.00	11,927,787.88	
A 39476	FMC	11/05/02	06/30/03	DISC	313366H6	19	100	1.4200		15,000,000.00	0.0	14,907,000.00	33,723.00	13,500,000.00	
A 39486	FMC	11/08/02	08/22/03	DISC	313366T9	19	100	1.3200		31,000,000.00	0.0	30,751,207.78	61,380.00	16,051,111.11	
SUBTOTAL (Inv Type)	44 FMC DISCOUNT NOTES							12.69%(M)		343,000,000.00	0.0	342,433,422.78	825,961.66	57,776.12	
								1.4553		311,549,685.00	0.0	309,834,817.00	1,867.68	34,876.22	
GRAND TOTAL								2.3835		267,500,000.00	0.0	267,979,005.73	12,931,434.91	-49,983.33	
								2.3882		265,695,172.47	0.0	265,695,172.47	0.00	0.00	

INVESTMENT INVENTORY

RUN: 01/03/03 00:04:21

INVESTMENTS OUTSTANDING AS OF 12/31/02

MAJOR SORT KEY IS ICCH

INVSMT	FUND	MATURITY	PURCHASE	SAP/
1	1	1	1	1

NO.	DESCRIPTION	CUSIP	NO.	(TICKER)	DATE	PURP	RATE	YIELD	PRICE	SHARES	BOOK VALUE
A 3950S	TREASURY BILLS	912795LS8	100	01/02/03	12/10/02	000	1.205	1.710	99.923	30,000,000.00	29,976,904.11
A 39314	UNITED STATES TREAS BULL	912795LT6	100	01/09/03	07/12/02	000	1.695	1.710	99.928	50,000,000.00	49,975,995.88
A 39381	T BILL	912795LM9	100	01/30/03	08/07/02	000	1.580	1.592	99.228	30,000,000.00	29,766,266.67
A 39382	T BILL	912795LM9	100	01/30/03	08/07/02	000	1.580	1.592	99.228	30,000,000.00	29,766,266.67
A 39383	T BILL	912795LX7	904	02/06/03	08/08/02	000	1.505	1.517	99.239	5,000,000.00	4,965,956.99
A 39384	T BILL	912795LX7	100	02/06/03	08/08/02	000	1.505	1.517	99.239	44,000,000.00	43,665,321.11
A 39448	T BILL	912795LX7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50,000,000.00	49,751,256.99
A 39449	T BILL	912795LX7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50,000,000.00	49,751,256.99
A 39450	T BILL	912795LX7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50,000,000.00	49,751,256.99
A 39451	T BILL	912795LX7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50,000,000.00	49,751,256.99
A 39452	T BILL	912795LX7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50,000,000.00	49,751,256.99
A 39453	T BILL	912795LX7	100	02/06/03	10/10/02	000	1.505	1.513	99.503	50,000,000.00	49,751,256.99
A 39482	TREASURY BILLS	912795LX7	100	02/06/03	11/07/02	000	1.215	1.194	99.699	50,000,000.00	49,846,597.22
A 39483	TREASURY BILLS	912795LX7	100	02/06/03	11/07/02	000	1.215	1.194	99.699	50,000,000.00	49,846,597.22
A 39484	TREASURY BILLS	912795LX7	100	02/06/03	11/07/02	000	1.215	1.194	99.699	50,000,000.00	49,846,597.22
A 39485	TREASURY BILLS	912795LX7	805	02/06/03	11/07/02	000	1.130	1.194	99.699	20,000,000.00	19,923,818.88
A 39478	TREASURY BILLS	912795LX7	100	02/13/03	11/06/02	000	1.360	1.365	99.699	20,000,000.00	19,923,818.88
A 39479	TREASURY BILLS	912795LX7	100	02/13/03	11/06/02	000	1.360	1.365	99.699	20,000,000.00	19,923,818.88
A 39480	TREASURY BILLS	912795LX7	806	02/13/03	11/06/02	000	1.365	1.371	99.578	7,000,000.00	6,970,907.92
A 39481	TREASURY BILLS	912795LX7	924	03/06/03	11/06/02	000	1.365	1.371	99.545	15,000,000.00	14,931,750.00
A 39482	TREASURY BILLS	912795LX7	9615	03/11/03	11/06/02	000	1.360	1.367	99.520	5,000,000.00	4,976,011.11
A 39483	TREASURY BILLS	912795LX7	100	03/12/03	12/06/02	000	1.170	1.174	99.662	50,000,000.00	49,831,000.00
A 39443	T BILL	912795SM8	100	03/27/03	10/04/02	000	1.465	1.475	99.292	50,000,000.00	49,645,358.33
A 39444	T BILL	912795SM8	100	03/27/03	10/04/02	000	1.465	1.475	99.292	50,000,000.00	49,645,358.33
A 39434	T BILL	912795SM5	9531	04/01/03	10/04/02	000	1.465	1.476	99.263	50,000,000.00	49,631,715.28
A 39435	T BILL	912795SM5	859	04/03/03	10/04/02	000	1.465	1.476	99.263	50,000,000.00	49,631,715.28

SUBTOTAL (Inv Type) 11 TREASURY BILLS	34,488(C)	1.430	1.438	99.458	921,000,000.00	916,005,781.78
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A	36594	T NOTE	(99.16)		9128274B5	5005	03/31/03	03/31/98	000	5.500	5.615	99.505		200,000.00	199,010.00
A	36595	T NOTE	(99.16)		9128274B5	100	03/31/03	03/31/98	000	5.500	5.616	99.500		8,650,000.00	8,660,732.50
A	36596	T NOTE	(99.16)		9128274B5	3052	03/31/03	03/31/98	000	5.500	5.615	99.505		150,000.00	154,287.50
A	36597	T NOTE	(99.16)		9128274B5	3051	03/31/03	03/31/98	000	5.500	5.604	99.550		1,000,000.00	999,500.00
A	36856	T NOTE	(99.7)		912827620	1	06/30/03	07/02/01	000	3.875	4.284	99.227		10,000,000.00	9,922,656.25
A	36857	T NOTE	(99.7)		912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.219		10,000,000.00	9,921,875.00
A	36861	T NOTE	(99.7)		912827620	100	06/30/03	07/02/01	000	3.875	4.288	99.219		10,000,000.00	9,921,875.00
A	36864	T NOTE	(99.115)		912827620	100	06/30/03	07/02/01	000	3.875	4.187	99.414		15,000,000.00	14,912,109.38
A	36866	T NOTE	(99.115)		912827620	100	06/30/03	07/02/01	000	3.875	4.182	99.422		20,000,000.00	19,884,375.00
A	36866	T NOTE	(99.115)		912827620	2535	06/30/03	09/27/94	000	5.750	7.520	88.622		5,000.00	4,433.32
A	36866	T NOTE	(99.115)		912827620	100	11/15/03	04/11/01	000	4.250	5.816	95.789		15,000,000.00	14,366,359.38
A	36866	T NOTE	(99.115)		912827620	100	11/15/03	04/11/01	000	4.250	5.816	95.789		15,000,000.00	14,366,359.38
A	36892	T NOTE	(99.26)		9128274U3	100	11/15/03	05/15/01	000	4.250	4.474	99.477		20,000,000.00	19,794,187.50
A	36892	T NOTE	(99.16)		9128274U3	100	11/15/03	05/15/01	000	4.250	4.474	99.477		20,000,000.00	19,794,187.50
A	36892	T NOTE	(99.16)		9128274U3	100	11/15/03	05/15/01	000	4.250	4.480	99.461		25,000,000.00	24,865,234.38
A	36892	T NOTE	(99.16)		9128274U3	100	11/15/03	05/15/01	000	4.250	4.481	99.461		20,000,000.00	19,899,187.50
A	36892	T NOTE	(99.115)		9128274U3	100	11/15/03	05/15/01	000	4.250	4.509	99.396		15,000,000.00	14,909,765.63
A	36892	T NOTE	(99.115)		9128274U3	100	11/15/03	05/15/01	000	4.250	4.509	99.396		15,000,000.00	14,909,765.63
A	36893	T NOTE	(99.12)		9128274U3	100	11/15/03	05/23/01	000	4.250	4.526	99.359		15,000,000.00	14,903,937.50
A	36893	T NOTE	(99.12)		9128274U3	100	11/15/03	05/23/01	000	4.250	4.526	99.359		15,000,000.00	14,903,937.50

CITY/COUNTY OF SAN FRANCISCO

RUN: 01/03/03 00:04:21

INVESTMENT INVENTORY

RUN: 01/03/03 00:04:21

INVESTMENTS OUTSTANDING AS OF 12/31/02

MAJOR SORT KEY IS ICCH

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (FICHER)	PURCHASE DATE	SAF/PRIP	CUPN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE	BOOK VALUE
A 36882	T NOTE (99.10)	912827403	100	11/15/03	05/25/01	000	4.250	4.553	99.297	20,000,000.00	19,895,375.00
A 36881	T NOTE (99.10)	912827403	100	11/15/03	06/04/01	000	4.250	4.426	99.594	20,000,000.00	19,939,062.50
A 36883	T NOTE (99.20)	912827403	100	11/15/03	06/04/01	000	4.250	4.414	99.621	25,000,000.00	24,905,273.44
A 37378	T NOTE (99.20)	912827566	100	02/15/04	02/16/99	000	4.750	4.825	99.672	15,000,000.00	14,950,781.25
A 37379	T NOTE (99.12)	912827566	100	02/15/04	02/16/99	000	4.750	4.892	99.375	15,000,000.00	14,906,250.00
A 38473	T NOTE (99.27)	912827566	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38474	T NOTE (99.27)	912827566	100	02/15/04	08/15/00	000	4.750	6.092	95.828	15,000,000.00	14,374,218.75
A 38477	T NOTE (99.18)	912827566	100	02/15/04	08/15/00	000	4.750	6.184	95.547	15,000,000.00	14,332,031.25
A 38708	T NOTE (99.11)	912827566	100	02/15/04	02/16/01	000	4.750	4.994	99.348	30,000,000.00	29,798,437.50
A 38718	T NOTE (99.26)	912827566	100	02/15/04	02/23/01	000	4.750	4.824	99.797	18,000,000.00	17,963,437.50
A 38764	T NOTE (100.21)	912827566	100	02/15/04	03/29/01	000	4.750	4.515	100.625	10,000,000.00	10,062,500.00
A 38797	T NOTE (100.22)	912827566	100	02/15/04	04/16/01	000	4.750	4.487	100.688	25,000,000.00	25,068,750.00
A 38803	T NOTE (100.42)	912827566	100	02/15/04	04/17/01	000	4.750	4.611	100.359	25,000,000.00	25,111,328.13
A 38805	T NOTE (100.14)	912827566	100	02/15/04	05/01/01	000	4.750	4.576	100.445	25,000,000.00	25,105,468.75
A 38806	T NOTE (100.14)	912827566	100	02/15/04	05/01/01	000	4.750	4.585	100.432	25,000,000.00	25,107,421.88
A 38807	T NOTE (100.14)	912827566	100	02/15/04	05/01/01	000	4.750	4.582	100.430	25,000,000.00	25,106,250.00
A 38877	T NOTE (100.14)	912827565	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,465,625.00
A 38273	T NOTE (99.22)	912827565	100	05/15/04	05/10/00	000	5.250	6.793	94.656	10,000,000.00	9,467,187.50
A 38274	T NOTE (99.22)	912827565	100	05/15/04	05/10/00	000	5.250	6.788	94.672	10,000,000.00	9,467,187.50
A 38275	T NOTE (99.22)	912827565	100	05/15/04	05/10/00	000	5.250	6.788	94.672	20,000,000.00	18,994,375.00
A 38276	T NOTE (99.22)	912827565	100	05/15/04	05/10/00	000	5.250	6.564	101.922	50,000,000.00	50,960,937.50
A 38810	T NOTE (101.30)	912827565	100	11/15/06	05/15/02	000	3.500	4.559	97.734	50,000,000.00	47,867,187.50
A 39282	T NOTE (95.24)	912827753	100	11/15/06	05/15/02	000	3.500	4.559	97.734	50,000,000.00	47,867,187.50
SUBTOTAL (Inv Type) 12 TREASURY NOTES											
				27.44%(C)			4.522	4.885	98.785	738,005,000.00	729,040,048.47

A 39471	FEDL	313588A08	100	01/08/03	11/01/02	000	1.500	1.504	99.717	45,000,000.00	44,872,500.00
A 39340	FEDRAL	313588A08	9906	01/15/03	07/18/02	000	1.750	1.766	99.130	6,000,000.00	5,947,208.33
A 39447	FEDRAL	313588B09	100	02/07/03	10/04/02	000	1.570	1.579	99.451	50,000,000.00	49,725,250.00
A 39447	FEDRAL	313588B09	100	02/07/03	10/04/02	000	1.570	1.579	99.451	50,000,000.00	49,725,250.00
A 39448	FEDRAL	313588B09	100	02/07/03	10/04/02	000	1.570	1.579	99.451	50,000,000.00	49,725,250.00
A 39448	FEDRAL	313588B09	100	02/07/03	10/04/02	000	1.570	1.579	99.451	50,000,000.00	49,725,250.00
SUBTOTAL (Inv Type) 41 FINMA DISCOUNT NOTES											
				9.40%(C)			1.562	1.570	99.490	251,000,000.00	249,720,708.33
A 39341	FEDL	313588A03	3	01/03/03	07/18/02	000	1.750	1.764	99.178	20,000,000.00	19,835,634.44
A 39504	FEDRAL	313588A03	100	01/03/03	12/09/02	000	1.260	1.261	99.913	50,000,000.00	49,991,291.33
A 39505	FEDRAL	313588A03	100	01/03/03	12/09/02	000	1.260	1.261	99.913	50,000,000.00	49,986,450.00
A 39418	FHLB	313384A06	100	01/06/03	10/01/02	000	1.630	1.637	99.561	50,000,000.00	49,759,250.00
A 39417	FHLB	313384A02	100	01/15/03	09/10/02	000	1.620	1.628	99.819	33,000,000.00	32,942,487.50
A 39507	FEDRAL	313384B08	100	02/03/03	11/01/02	000	1.500	1.506	99.608	20,000,000.00	19,882,500.00
A 39472	FHLB	313384B04	100	02/03/03	11/01/02	000	1.500	1.506	99.608	20,000,000.00	19,947,222.22
A 39496	FEDRAL	313384C03	100	02/19/03	12/05/02	000	1.250	1.253	99.736	25,000,000.00	24,952,500.00
A 39512	FEDRAL	313384C03	100	02/25/03	12/30/02	000	1.200	1.202	99.810	25,000,000.00	24,952,500.00

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CURN RATE	TRDNG YIELD	BOOK PRICE	PAR VALUE SHARES	BOOK VALUE
A 39513	FEDERAL HOME LOAN DISC N	313384DM8	100	03/25/03	12/30/02	000	1.210	1.213	99.714	50,000,000.00	49,857,152.78
A 39514	FEDERAL HOME LOAN DISC N	313384DM8	100	03/25/03	12/30/02	000	1.210	1.213	99.714	50,000,000.00	49,857,152.78
A 39515	FEDERAL HOME LOAN DISC N	313384DM8	100	03/25/03	12/30/02	000	1.210	1.213	99.714	25,000,000.00	24,928,576.39
A 39475	FEDL HOME LOAN BK CONS D	313384EES	9615	04/11/03	11/05/02	000	1.400	1.409	99.389	9,000,000.00	8,945,050.00
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES							1.368	1.373	99.677	422,000,000.00	420,635,458.89
A 39431	FEDL HOME LTN MTG CORP D	313396AB9	100	01/02/03	10/04/02	000	1.630	1.637	99.593	50,000,000.00	49,796,250.00
A 39432	FEDL HOME LTN MTG CORP D	313396AB9	100	01/02/03	10/04/02	000	1.630	1.637	99.593	50,000,000.00	49,796,250.00
A 39433	FEDL HOME LTN MTG CORP D	313396AB9	100	01/02/03	10/04/02	000	1.630	1.637	99.593	20,000,000.00	19,918,500.00
A 39509	PMC DISCOUNT NOTES	313396AB8	100	01/14/03	12/18/02	000	1.280	1.281	99.904	50,000,000.00	49,952,500.00
A 39473	PMC DISCOUNT NOTES	313396BD9	100	01/18/03	12/05/02	000	1.260	1.262	99.811	50,000,000.00	49,951,500.00
A 39497	PMC DISCOUNT NOTES	313396BD9	100	01/30/03	11/01/02	000	1.520	1.526	99.620	47,000,000.00	46,821,400.00
A 39498	PMC DISCOUNT NOTES	313396BD7	100	03/31/03	12/05/02	000	1.260	1.265	99.594	10,000,000.00	9,959,400.00
A 39476	PMC DISCOUNT NOTES	313396BT6	100	04/31/03	11/05/02	000	1.410	1.413	99.334	20,000,000.00	19,866,833.33
A 39476	PMC DISCOUNT NOTES	313396BHG	100	06/30/03	11/05/02	000	1.420	1.433	99.065	15,000,000.00	14,859,775.00
A 39486	PMC DISCOUNT NOTES	313396KT9	100	08/22/03	11/08/02	000	1.320	1.334	98.948	31,000,000.00	30,673,776.67
SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES							1.449	1.455	99.577	343,000,000.00	341,549,685.00
REPORT TOTALS							2.283	2.388	99.325	2,675,005,000.00	2,656,951,722.47
ASSETS											
FIXED											

* ACTIVE TRANSACTIONS *

CITY OF COUNTY OF SAN FRANCISCO
M. DANIEL DALY 4 15-54-4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/02 TO 12/31/02
SETTLEMENT DATE BASIS
FUNDS: 000001, 000100

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INVT NO.	DESCRIPTION/POOL#	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TYN COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
38856 T NOTE (99.7)		19	06/30/03	12/31/02	INTR	3.875		-133,750.00	193,750.00
		12/31/02	01/02/03	12/31/02		4.284			
38858 T NOTE (99.7)		19	06/30/03	12/31/02	INTR	3.875		-133,750.00	193,750.00
		12/31/02	01/02/03	12/31/02		4.288			
38861 T NOTE (99.7)		19	06/30/03	12/31/02	INTR	3.875		-133,750.00	193,750.00
		12/31/02	01/02/03	12/31/02		4.288			
38864 T NOTE (99.135)		19	06/30/03	12/31/02	INTR	3.875		-200,625.00	290,625.00
		12/31/02	01/02/03	12/31/02		4.187			
38866 T NOTE (99.135)		19	06/30/03	12/31/02	INTR	3.875		-387,500.00	387,500.00
		12/31/02	01/02/03	12/31/02		4.182			
39416 FEDL HOME LOAN BK CONS		19	40 12/20/02	12/18/02	SALE	1.656	-50,000,000.00	-49,814,375.00	-1,222.22
		12/18/02	12/18/02			1.656	185,625.00		49,996,638.88
39468 WELLS CP		19	41 12/27/02	12/27/02	MAT	1.610	-50,000,000.00	-49,872,581.67	50,000,000.00
		01/02/03	12/27/02			1.614		-127,458.33	
39469 WELLS CP		19	41 12/27/02	12/27/02	MAT	1.610	-50,000,000.00	-49,872,581.67	50,000,000.00
		01/02/03	12/27/02			1.614		-127,458.33	
39470 FNMA DIST		19	87 12/03/02	12/03/02	MAT	1.510	-45,000,000.00	-60,400.00	45,000,000.00
		01/02/03	12/03/02			1.512			
39474 FNMA DIST		19	87 12/03/02	12/03/02	MAT	1.460	-25,000,000.00	-24,970,597.22	25,000,000.00
		01/02/03	12/03/02			1.462		-16,597.22	
39490 T BILL		19	40 03/20/03	12/05/02	SALE	1.195	-50,000,000.00	-49,809,111.94	49,825,722.17
		12/05/02	12/05/02			1.200	190,868.06		49,500,783.00
39491 T NOTE (98.225)		19	87 11/15/07	12/09/02	SALE	3.000	-50,000,000.00	-49,409,573.55	49,560,882.25
		12/09/02	12/09/02			3.285	590,426.45		49,560,882.25
39492 T NOTE (98.17)		19	40 11/15/07	12/05/02	SALE	3.000	-5,000,000.00	-4,931,582.35	4,956,924.25
		12/05/02	12/05/02			3.327	68,417.65		4,922,656.29
39493 T NOTE (98.17)		19	40 11/15/07	12/05/02	SALE	3.000	-5,000,000.00	-4,931,582.35	4,956,924.25
		12/05/02	12/05/02			3.327	68,417.65		4,922,656.29
39494 T NOTE (98.105)		19	87 11/15/07	12/03/02	PURC	3.000	30,000,000.00	29,540,845.13	29,830,123.45
		12/05/02	12/03/02			3.371	459,154.87		29,830,123.45
39495 FEDERAL HOME LOAN DISC		19	40 12/05/02	12/04/02	PURC	1.120	-35,000,000.00	-34,998,911.11	35,000,000.00
		12/05/02	12/04/02			1.120	34,998,911.11		
39496 FEDERAL HOME LOAN DISC		19	40 02/19/03	12/05/02	PURC	1.253	20,000,000.00	19,947,222.22	19,947,222.22
		12/05/02	12/05/02			1.253	94,905.00		
39497 FMC DISCOUNT NOTES		19	40 01/28/03	12/05/02	PURC	1.252	50,000,000.00	49,950,500.00	49,950,500.00
		12/05/02	12/05/02			1.252	9,959,400.00		
39498 FMC DISCOUNT NOTES		19	40 03/31/03	12/05/02	PURC	1.255	10,000,000.00	9,959,400.00	9,959,400.00
		12/05/02	12/05/02			1.255	4,955,162.29		
39501 TREASURY NOTES		19	89 11/15/07	12/05/02	PURC	3.224	5,000,000.00	4,955,162.29	4,955,162.29
		12/05/02	12/05/02			3.224	-44,837.71		

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M. DANIEL DALY 4 15-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 12/01/02 TO 12/31/02
 SETTLEMENT DATE BASIS
 FUNDS: 000001, 000100

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INVSMT NO.	DESCRIPTION/POOL#	BANK BROK	MATURITY DATE	TRADE/ENTRY	TAX SETTLE	COUPON YIELD	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
							ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
39501	TREASURY NOTES	19	87 11/15/07	12/09/02	SALE	3.000	-5,000,000.00	-4,955,162.29	-1,657.46	781.25
			12/09/02	12/09/02		3.234		44,837.71		4,956,038.50
39502	TREASURY NOTES	19	45 11/15/07	12/05/02	PURC	3.000	5,000,000.00	4,955,162.29	-4,955,162.29	
			12/05/02	12/05/02		3.234		-44,837.71	-1,657.46	
								-4,955,162.29		4,956,038.50
39503	TREASURY BILLS	19	87 12/09/02	12/09/02	SALE	3.000	-5,000,000.00	-4,837.71		
			12/09/02	12/09/02		3.234		44,837.71		
39504	FEDERAL HOME LOAN DISC	19	87 03/20/03	12/06/02	PURC	1.170	50,000,000.00	49,831,000.00	-49,831,000.00	
			12/06/02	12/06/02		1.174		-169,000.00		
39505	FEDERAL HOME LOAN DISC	19	40 01/03/03	12/09/02	PURC	1.260	10,000,000.00	9,991,250.00	-9,991,250.00	
			12/09/02	12/09/02		1.261		-8,750.00		
39506	FEDERAL HOME LOAN DISC	19	87 12/27/02	12/09/02	PURC	1.260	50,000,000.00	49,956,250.00	-49,956,250.00	
			12/09/02	12/09/02		1.261		-43,750.00		
								47,970,720.00	-29,280.00	
								-47,970,720.00		
39507	FEDERAL HOME LOAN DISC	19	87 01/29/03	12/27/02	PURC	1.220	-48,000,000.00	-47,970,720.00	-29,280.00	
			12/27/02	12/27/02		1.220		32,942,497.50		
39508	TREASURY BILLS	19	87 12/09/02	12/09/02	PURC	1.232	33,000,000.00	-57,502.50	-32,942,497.50	
			12/10/02	12/10/02		1.205		29,976,904.17		
39509	PMC	19	87 01/14/03	12/18/02	PURC	1.260	50,000,000.00	-23,095.83	-29,976,904.17	
			12/18/02	12/18/02		1.261		49,952,000.00		
39510	FEDERAL HOME LOAN DISC	19	87 12/30/02	12/27/02	PURC	1.180	50,000,000.00	-48,000.00	-49,952,000.00	
			12/27/02	12/27/02		1.180		49,995,083.33	-4,916.67	
								-49,995,083.33		
39511	FEDERAL HOME LOAN DISC	19	87 01/02/03	12/30/02	PURC	1.180	50,000,000.00	-49,995,083.33	-4,916.67	
			12/27/02	12/27/02		1.180		49,916.67		
								-49,995,083.33		
39512	FEDERAL HOME LOAN DISC	19	87 01/02/03	12/30/02	PURC	1.180	50,000,000.00	-49,995,083.33	-4,916.67	
			12/30/02	12/30/02		1.200		24,952,500.00		
39513	FEDERAL HOME LOAN DISC	19	87 03/25/03	12/30/02	PURC	1.210	50,000,000.00	-49,857,152.78	-49,857,152.78	
			12/30/02	12/30/02		1.213		-142,847.22		
39514	FEDERAL HOME LOAN DISC	19	87 03/25/03	12/30/02	PURC	1.213	50,000,000.00	-142,847.22	-49,857,152.78	
			12/30/02	12/30/02		1.210		24,928,576.39		
39515	FEDERAL HOME LOAN DISC	19	87 03/25/03	12/30/02	PURC	1.213	25,000,000.00	-71,423.61	-24,928,576.39	
			12/30/02	12/30/02		1.213				

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PAR TYPE/ WEIGHTED YIELD	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN) / (INTEREST)	LOSS	SETTLEMENT
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[illegible]

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
M R . DANIEL DAILY 4 1 5 5 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME
12/01/02 TO 12/31/02

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FUND: 9531 AIRPORT POOL-CONTINGENCY FD

INVSMT NO.	DESCRIPTION/POOL# MEMO	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/LACCRET	(GAIN)/LOSS SETTLEMENT
39333	PUBLIC TIME DEPOSIT	19 60 12/30/02 12/30/02 MAT 01/02/03 12/30/02	2.200	-100,000.00	-100,000.00	-556.11	100,556.11

* ACTIVE TRANSACTIONS *

CITY / COUNTY OF SAN FRANCISCO
 M R . DANIEL DALY 415-554-4487
 DETAIL TRANSACTION REPORT - FIXED INCOME
 12/01/02 TO 12/31/02
 REPORT GRAND TOTALS
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
MAT	2.200	-100,000.00		-100,000.00			-556.11		100,556.11
(1)								

50902

